



Date: July 28, 2022

To: Members, Board of Directors  
Members, Finance and Executive Committee

From: Puneet Behl, Chief Financial Officer *Puneet Behl*

RE: Investment Report for the Quarter Ending June 30, 2022

The quarterly investment report required by Government Code 53646 is respectfully presented. All investments conform to the requirements of Government Code 53601 and the investment policy.

All anticipated cash flows for at least 12 months can be comfortably met. As of June 30, 2022 there were \$28.8 million in cash equivalents and securities that will mature in less than one year in the Liquidity and Short Term Core portfolios managed by Chandler Asset Management, plus an additional \$14.4 million held in PRISM's LAIF account. All of the securities in the respective portfolios are marketable and can be immediately converted into cash.

The PRISM investment portfolio is of high quality and is well diversified and secure. The consolidated investment portfolio in millions, as of June 30, 2022, was evaluated as follows:

|                       | Short-Term Core Portfolio | Liquidity Portfolio | LAIF Portfolio* | Consolidated Portfolio |
|-----------------------|---------------------------|---------------------|-----------------|------------------------|
| Market Value          | \$264.1                   | \$16.9              | \$14.4          | \$295.4                |
| Book Value            | \$277.1                   | \$16.9              | \$14.4          | \$308.4                |
| Modified Duration     | 2.59                      | 0.31                | 0.00            | 2.33                   |
| Purchase (Book) Yield | 1.39%                     | 1.20%               | 0.94%           | 1.36%                  |
| Market Yield          | 3.26%                     | 1.96%               | 0.94%           | 3.07%                  |

\*Estimated

Securities are priced daily at the CUSIP level using the end of day price provided by Interactive Data Corporation (IDC). LAIF returned an annualized 0.75% for the quarter.



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The attached quarterly investment report, excluding the LAIF activity, was prepared by Chandler Asset Management, an outside party PRISM has contracted to manage its investment portfolio on a discretionary basis. The report reviews recent economic data impacting the fixed income markets, provides a detailed account profile for each of the portfolios (including performance versus the respective benchmarks), consolidated portfolio information, portfolio holdings, a transactions report (in accordance with California Government Code 53607), and a monthly interest earnings report over the reporting period.

This completes the Treasury report required by Government Code 53646. A comprehensive treasury report is presented at each meeting of the Board of Directors. We encourage each Board Member to attend these meetings and review these matters. We also encourage you to share this report with other appropriate officials.



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This report provides an overview of economic conditions and performance summaries for the PRISM Short Term Core Portfolio and the PRISM Liquidity Portfolio (excluding LAIF).

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### **III. Chandler Asset Management Investment Report – PRISM**

#### **A. Account Profile**

This section has information on PRISM's Short Term Core Portfolio and PRISM's Liquidity Portfolio. Information on compliance with PRISM's investment policy and State law, portfolio performance, investment allocation, quality distribution, duration, and portfolio holdings is included for both portfolios.

#### **B. Consolidated Information**

This section includes consolidated portfolio characteristics and investment allocation of PRISM.

### **IV. Chandler Asset Management Investment Report – PRISM ARC**

#### **A. Account Profile**

This section has information on PRISM ARC's Short Term Core Portfolio, PRISM ARC's Liquidity Portfolio and PRISM ARC's Equity Portfolio. Information on portfolio performance, investment allocation, quality distribution, duration, and portfolio holdings is included for all PRISM ARC portfolios.

#### **B. Consolidated Information**

This section includes consolidated portfolio characteristics and investment allocation of PRISM ARC.

### **V. Investment Performance Consolidated for Total PRISM and PRISM ARC Portfolios**

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This section includes a holdings report showing type of investment, issuer, date of maturity, par and dollar amount invested in all securities, fair market value, ratings and maturity duration for holdings in PRISM and PRISM ARC portfolios.

VII. PRISM Quarterly Transactions and Interest Earned Reports

The Transaction Ledger details cash transactions made in PRISM's portfolios for the last three months. The Income Earned Report provides information on interest earned and received over the past quarter.

VIII. LAIF Statements

This statement from the State Treasurer shows PRISM's transactions to and from LAIF for the quarter. The Pooled Money Investment Board invests LAIF deposits. A summary of investment data and the pooled money investment account market valuation and maturity schedule for the current quarter have been included as part of this report.

## PRISM / Performance Evaluation

April – June 2022

Financial conditions continued to move into more restrictive territory during the second quarter of 2022, further pressuring valuations in both the equity and fixed income markets. Year to date total returns in broad domestic equity and fixed income indices are dismal, and correlated, as inflation metrics continue to negatively impact sentiment across markets. Geopolitical risk continues to impede a return to more normal supply chain dynamics, with the Russia/Ukraine war exacerbating commodity price dislocations and the zero COVID policy being employed by China continuing to impact goods shortages. Interest rates were extremely volatile throughout the quarter; using the five-year Treasury note as a proxy, the yield was 2.46% as of 3/31/22, closed the quarter 58 basis points higher at 3.04%, and traded in a range of 2.46% to 3.59%. Similar quarter-over-quarter volatility was exhibited across the entire Treasury curve which has contributed to the elevated level of volatility across asset classes.

Core inflation, as measured by both the Consumer Price Index (CPI) and the Personnel Consumption Expenditures Index (PCE), remains uncomfortably high. Consensus expectations in early 2022 viewed the elevated inflation reading from the prior year, when the reopening economic theme was most prevalent, would begin to recede in the second and third quarters of 2022 and allow year over year core CPI and core PCE readings to trend lower. The moderating inflation narrative has broken down, with material consequences for capital markets and the trajectory of monetary policy, as the rate of change in the month over month numbers has been too shallow to bring trend core inflation towards sub 4% by yearend. The Federal Reserve has pivoted and turned hawkish, with the Fed Funds rate increasing by 1.50% so far in 2022, and additional increases in the rate forecasted at upcoming meetings. The Federal Reserve's June 2022 Summary of Economic Projects forecast a Fed Funds rate of between 3.1% to 3.6% as of December 2022, a material increase from the prior quarter's projection of 1.6% to 2.4%, and much higher than the current Fed Funds target of 1.50% to 1.75%. Mortgage rates are comfortably above 5%, investment grade and high yield credit spreads have widened out, and the DXY index, a proxy for the US Dollar, is up over 11% through the first six months of the year. In Chandler's judgement the above factors will serve to curtail the underlying momentum in the economy during the second half of 2022.

Although the underlying metrics of the US economy remain sound, some moderation in the strength of the data is evident. The three-month moving average on non-farm payrolls is a robust 375k, lower than the six-month moving average of 457k, but still elevated versus historical standards. The unemployment rate is also exceptionally low, and at 3.6% is consistent with full employment. The participation rate remains below pre-COVID levels, currently at 62.2% compared to 63.4% in January 2020, which is arguably contributing to the firm wage inflation data; average hourly earnings are currently at 5.1% year over year compared to a reading of 3.0% in January 2020. Although the return of sidelined workers to the labor force has been slow, the Chandler team believes the performance of risk assets thus far in 2022, some recent layoff announcements from both firms that over-hired during the pandemic and more interest rate sensitive sectors of the economy, are a likely catalyst to bring more sidelined workers back into the labor force. GDP growth is slowing but given the underlying tenets of the overall US economy we are not forecasting a recession in the second half of 2022.



### Portfolio Summary – Short Term Core

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending June 30, 2022, the portfolio returned -0.96% compared to the -0.96% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- For the 12-month period ending June 30, 2022, the portfolio returned -4.55% compared to the -4.81% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- Short Term Core Activity
  - Multiple securities were purchased across the Treasury, Asset Backed, and Corporate portions of the asset allocation to keep the portfolio structure in-line with Chandler targets.
  - The purchased securities ranged in maturity from June 2025 to May 2027. Several securities were sold and two matured to both facilitate the new positions in the portfolio and the fund the net \$33.6 million withdrawn from the portfolio during the quarter.
- Short Term Core Sector
  - The sector allocation changed moderately over the three-month reporting period.
  - The Agency allocation continue to contract as the Chandler team uses the sector as a 'source of funds' given unattractive relative value. The corporate allocation increased moderately primarily due to the overall contraction in the portfolio size.
  - The negotiable CD allocation dropped to zero as maturing securities were utilized to fund liquidity needs.
- Short Term Core Duration
  - The duration of the portfolio increased to 2.59 compared to 2.50 at the end of the prior quarter.
  - The Chandler team utilized a portion of the shorter maturity assets in the portfolio to fund the liquidity needs during the quarter, which served to lengthen out the overall duration of the portfolio.



**Portfolio Summary – Liquidity Portfolio (Does not include LAIF)**

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending June 30, 2022, the portfolio returned 0.06% compared to the -0.15% return of the custom index and the 0.11% return of the three-month Treasury Bill Index.
- For the 12-month period ending June 30, 2022, the portfolio returned 0.07% compared to the -1.27% return of the custom index and the 0.17% return of the three-month Treasury Bill Index.
- Due to the cash flow needs of the PRISM the Liquidity Portfolio has historically maintained a duration well short of the custom index since inception.
- Liquidity Activity
  - A moderate number of securities were purchased in the Commercial Paper, Certificate of Deposit, and Corporate portions of the allocation to keep the portfolio fully invested.
  - The purchase securities ranged in maturity from October 2022 to January 2023. Five Treasury securities were sold, in addition to multiple maturities, to fund the net \$33.4 million withdrawn from the strategy during the quarter.

**Liquidity Sector**

- The sector allocation changed materially due to the large cash outflow.
- Notably, the Treasury allocation contracted by 19.7%, to 59.0% of the portfolio, while the Corporate allocation increased by 21.0%, to 28.6% of the portfolio.

**Liquidity Duration**

- The duration of the portfolio was close to unchanged, currently 0.31 compared to 0.29 at the end of the prior quarter.
- The Chandler team is anticipating new cash flows into the liquidity portfolio in the coming quarter with the overall duration of the strategy extending with the new investments.





# Economic Update

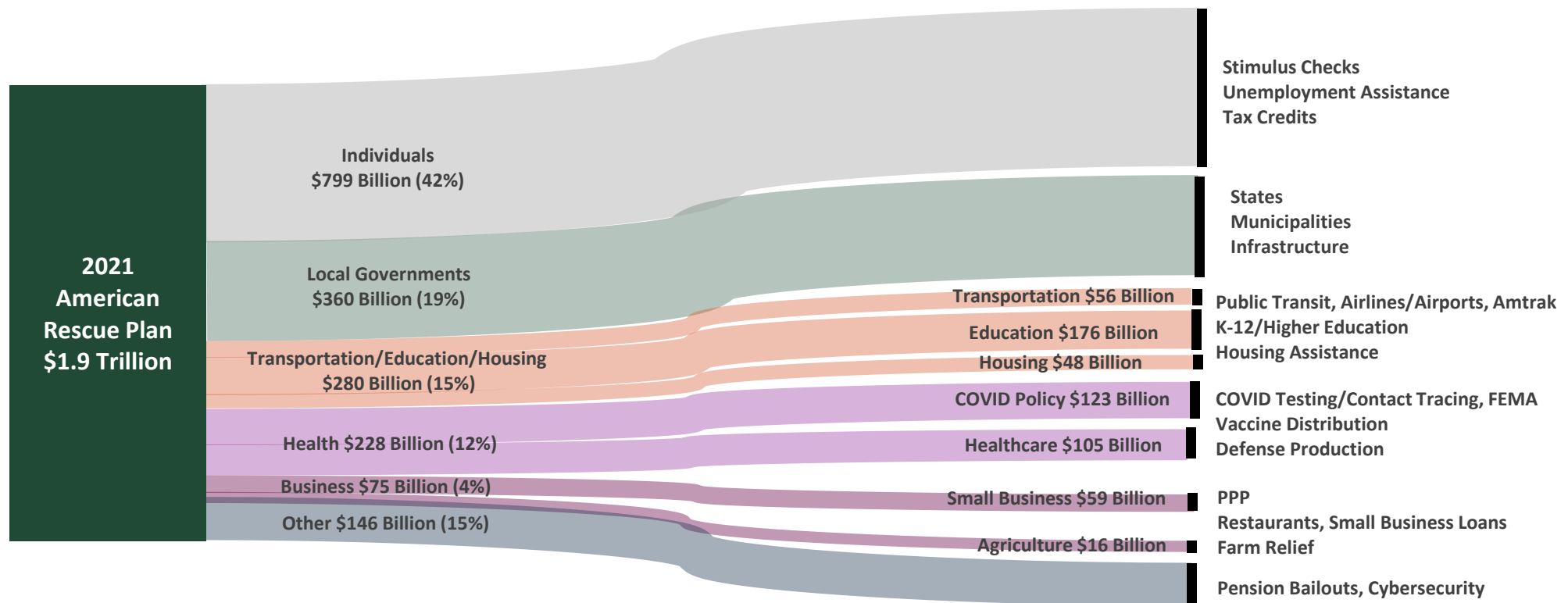


## Economic Update

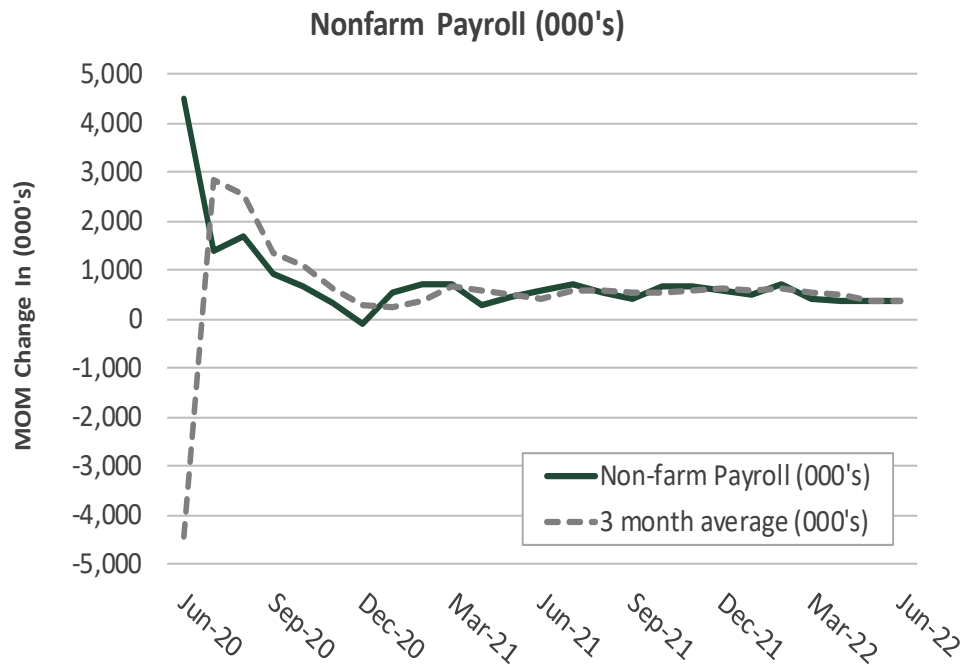
- Financial markets are experiencing heightened volatility and tighter conditions as central banks employ more restrictive monetary policies to combat persistent inflation. The conflict between Russia and Ukraine has exacerbated inflationary pressures, particularly with energy and commodities, and strict COVID lockdowns in China are intensifying distressed supply chains. Inflation is weighing heavily on consumer sentiment and beginning to impact discretionary spending. Labor markets remain strong, but wage gains are not keeping up with inflation. While we expect the Fed to continue to tighten monetary policy, the FOMC has very little margin for error as it attempts to combat inflation without pushing the economy into a recession. We continue to believe the risk of an economic slowdown later this year has increased. Over the near-term, we expect financial market volatility to remain intensified and conditions to remain tighter with persistent inflation, geopolitical risk, supply chain bottlenecks, and the Fed's shift to a more hawkish monetary policy.
- At the June meeting, persistently high inflation led the Federal Open Market Committee (FOMC) to announce a 0.75% federal funds rate increase to 1.50% - 1.75%. Federal Reserve Chair Powell indicated the committee may raise rates by 50 or 75 bps at the July meeting and continue to tighten as needed to dampen inflation. The Fed will continue shrinking its \$9 trillion balance sheet by \$47 billion per month as of June, increasing to \$95 billion in September. We anticipate additional rates hikes as the Fed remains “committed” to the 2% long-term inflation target. In the second half of the year, monetary policy will be dependent on how the economy responds to tighter conditions.
- In June, yields rose, and the curve flattened. The 2-year Treasury yield soared 40 basis points to 2.96%, the 5-year Treasury yield increased 22 basis points to 3.04%, and the 10-year Treasury yield rose 17 basis points to 3.02%. The spread between the 2-year and 10-year Treasury yield fell to 6 basis points at June month-end, down from 29 basis points at May month-end, and down significantly from 122 basis points one year ago. The spread between 3-month and 10-year treasuries is wider at about 135 basis points but continues to compress with each Fed rate hike. The shape of the curve bears watching but does not indicate a high probability of an imminent recession.

# Will \$5.5 Trillion Stimulus Propel Growth and Inflation?

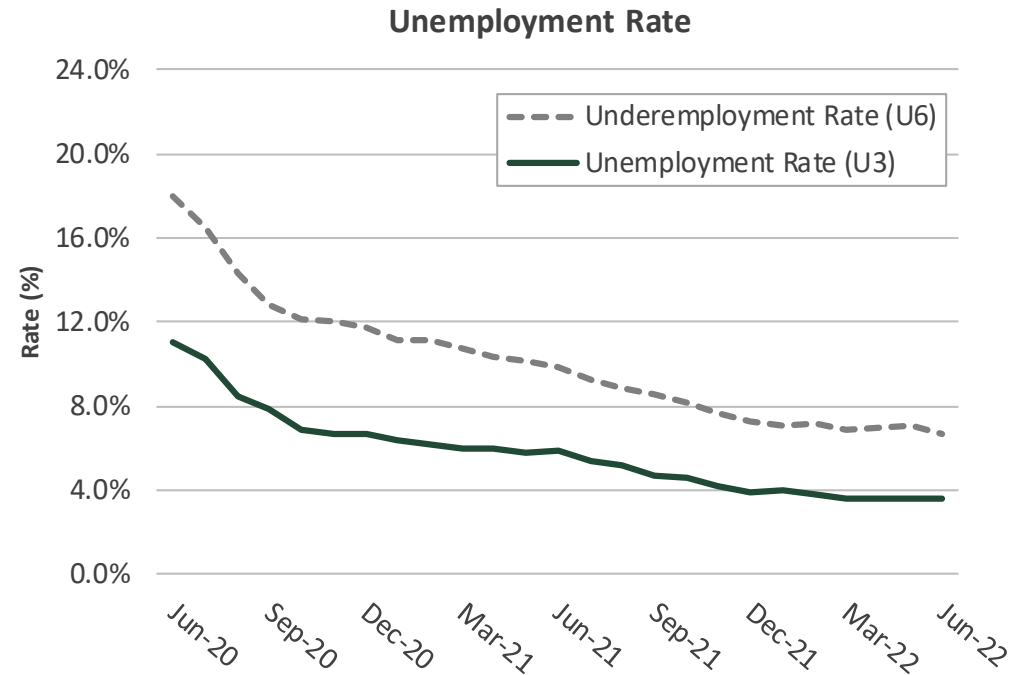
| Fiscal Package          | Amount                |
|-------------------------|-----------------------|
| CARES Act               | \$2.23 Trillion       |
| Coronavirus Relief Bill | \$484 Billion         |
| Phase 4 Stimulus        | \$908 Billion         |
| American Rescue Plan    | \$1.9 Trillion        |
| <b>Total So Far</b>     | <b>\$5.5 Trillion</b> |



# Employment



Source: US Department of Labor

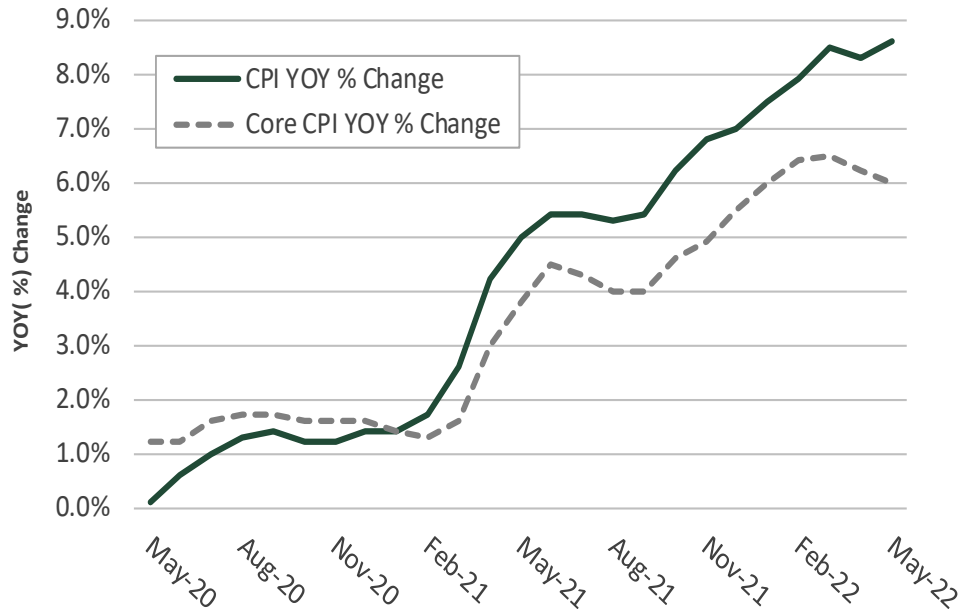


Source: US Department of Labor

The U.S. economy added 372,000 jobs in June, and job gains in May were revised down to 384,000 from 390,000. Trends in employment remain strong, with the three-month moving average payrolls at 375,000 and the six-month moving average at 457,000. Hiring was led by education and health services, followed by professional and business services, and leisure and hospitality. The unemployment rate remained unchanged at 3.6% for the fourth month, and the U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons, declined to a seasonally adjusted 6.7% rate. Average hourly earnings rose 5.1% year-over-year in June, easing from a revised 5.3% year-over-year gain in May, which reflects a continuing, slow deceleration in wage growth that could help ease broad cyclical price pressures. The labor participation rate decreased to 62.2% from 62.3%, suggesting a slower pace for workers returning to the labor market despite higher wages.

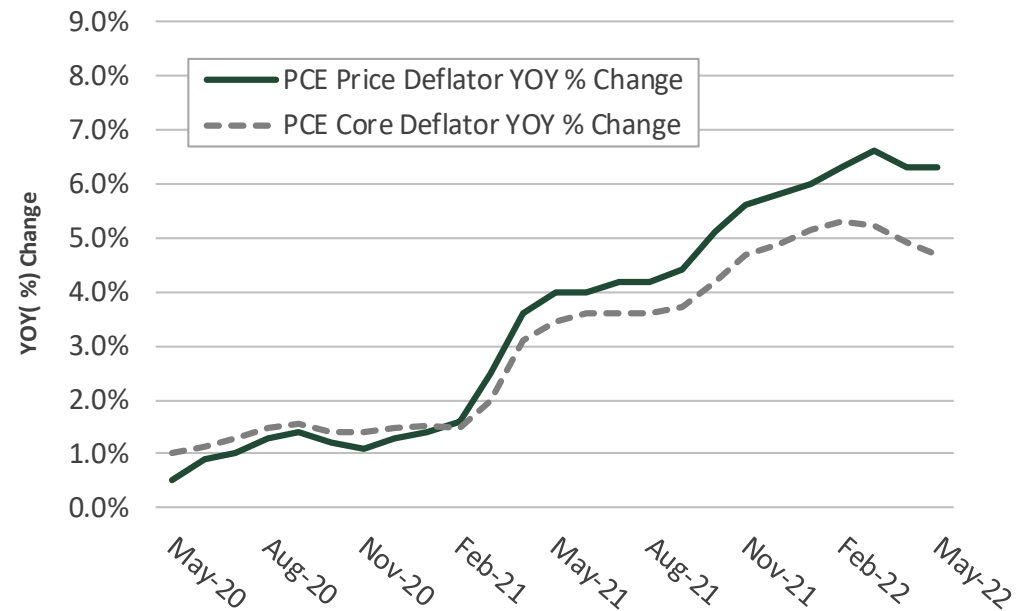
# Inflation

## Consumer Price Index (CPI)



Source: US Department of Labor

## Personal Consumption Expenditures (PCE)

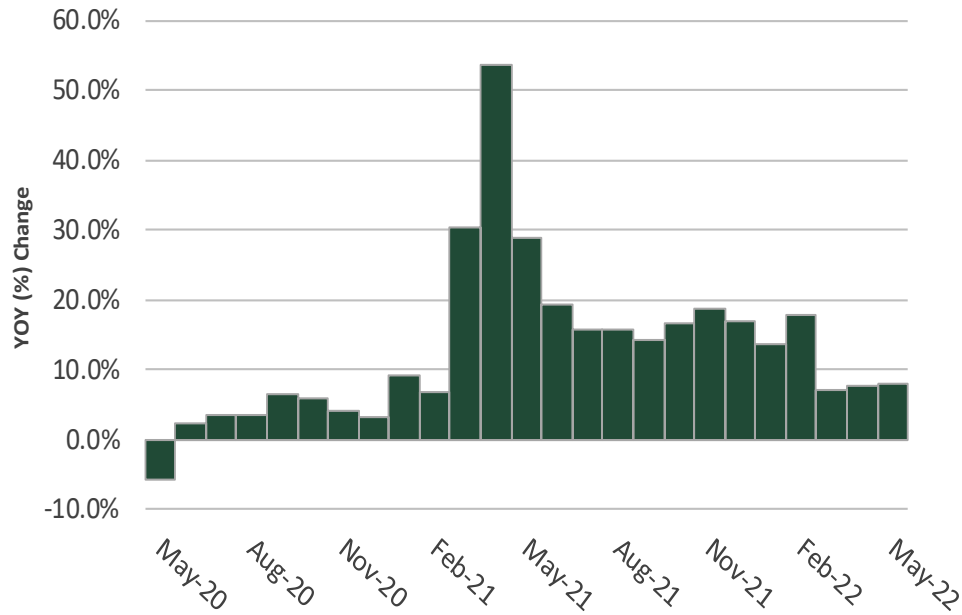


Source: US Department of Commerce

The Consumer Price Index (CPI) hit a 40-year high in May with broad-based price increases for most goods and services. Headline CPI was up 8.6% year-over-year in May, up from 8.3% year-over-year in April. Core CPI (CPI less food and energy) was up 6.0% in May, down from 6.2% in April. Shelter, food, and gasoline were the largest contributors to the increase. The Personal Consumption Expenditures (PCE) index was up 6.3% year-over-year in May, unchanged from April. Core PCE was up 4.7% year-over-year in May, versus up 4.9% year-over-year in April. Persistently elevated levels of inflation are likely to keep the Federal Reserve on the path of tightening monetary policy as long as they continue to run well above the Fed's longer-run target of around 2.0%.

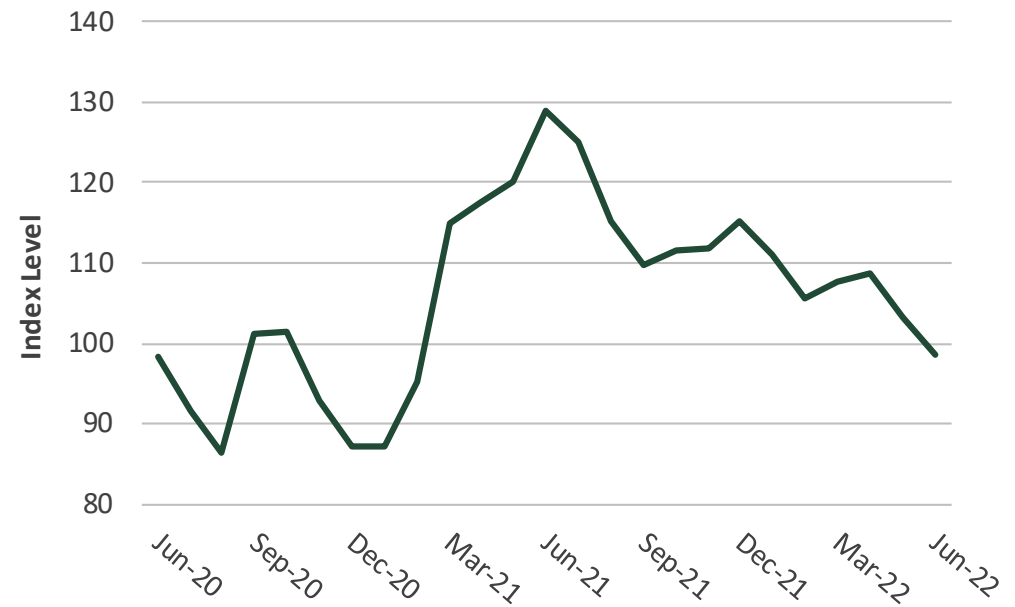
## Consumer

Retail Sales YOY % Change



Source: US Department of Commerce

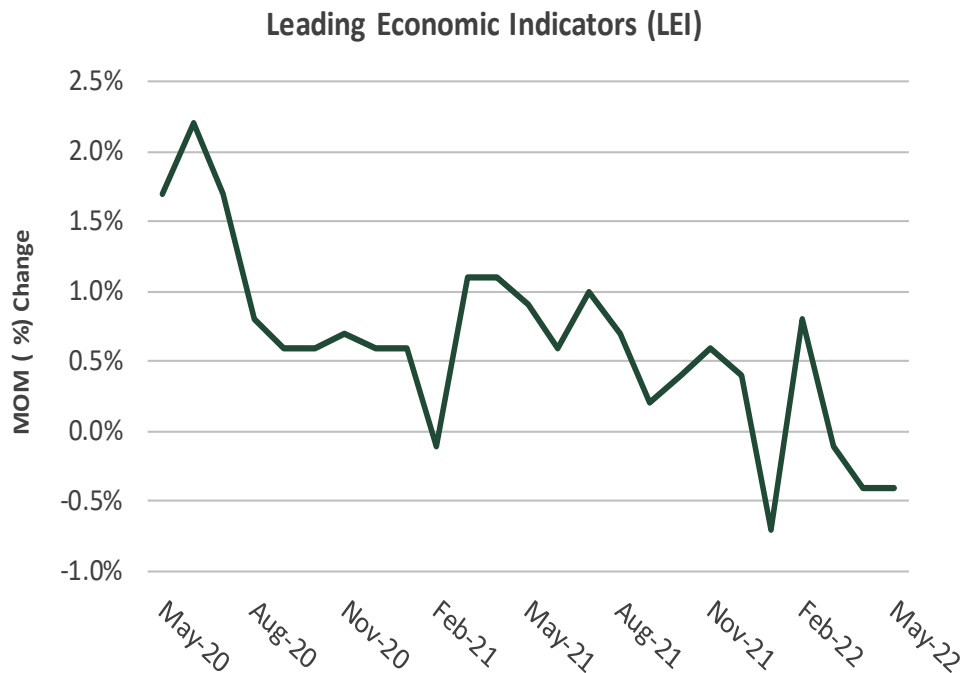
Consumer Confidence



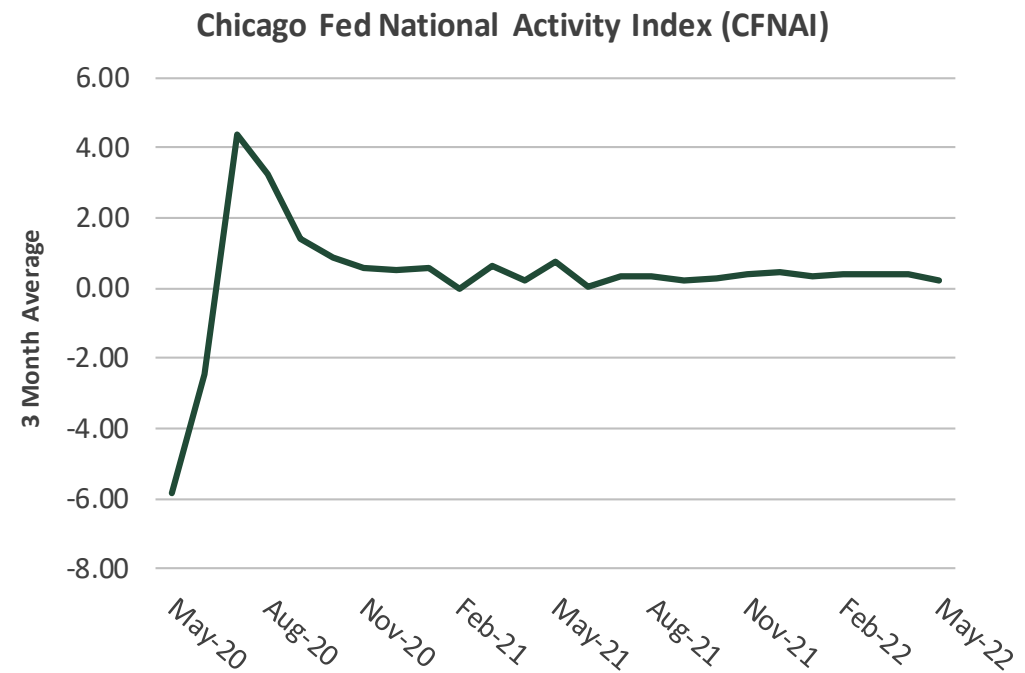
Source: The Conference Board

Retail sales fell 0.3% in May from downwardly revised +0.7% April numbers, led by a significant decline in auto sales. Amid high inflation, consumers are showing softer demand for goods and are spending more on services. Retail sales growth is at risk as consumers dip into savings and assume more debt. On a year-over-year basis, retail sales were up 8.1% in May versus up 7.8% revised in April. The Consumer Confidence index fell to 98.7 in June from a downwardly revised 103.2 in May. U.S. consumer savings rates are declining, and the wealth effect is waning from recent financial market declines. While the average consumer still has capacity to spend from accumulated savings, higher wages, and credit lines, consumer balance sheets and discretionary spending decisions are increasingly pressured by elevated gas, food, and shelter costs.

## Economic Activity



Source: The Conference Board

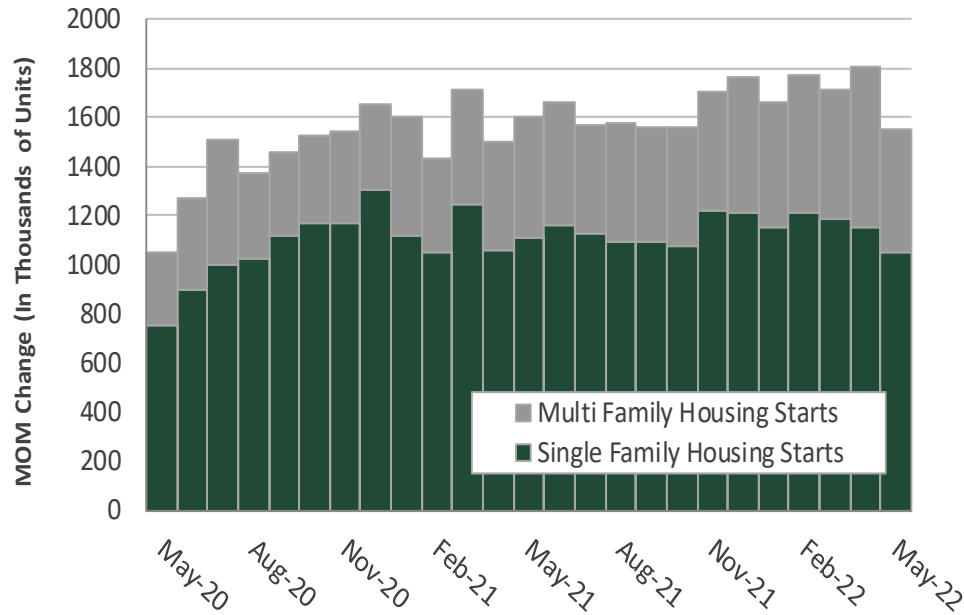


Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) decreased 0.4% month-over-month in May, following a 0.4% decline in April. On a year-over-year basis, the LEI was up 3.0% in May versus up 4.4% in April. The May monthly decline was fueled by tumbling stock prices, a slowdown in housing construction, and gloomier expectations. The index remains near historical highs, but the decline suggests weaker economic activity is likely in near term. Likewise, the Chicago Fed National Activity Index (CFNAI) fell to +0.01 in May after a downwardly revised 0.40 in April. On a 3-month moving average basis, the CFNAI decreased to 0.20 in May from 0.40 in April.

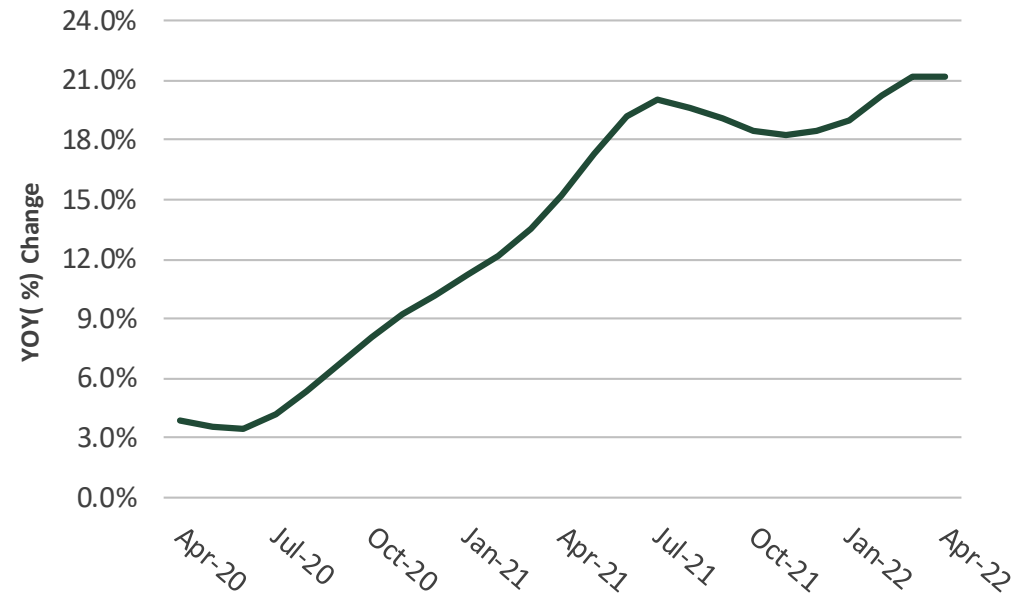
# Housing

Housing Starts



Source: US Department of Commerce

S&P/Case-Shiller 20 City Composite Home Price Index

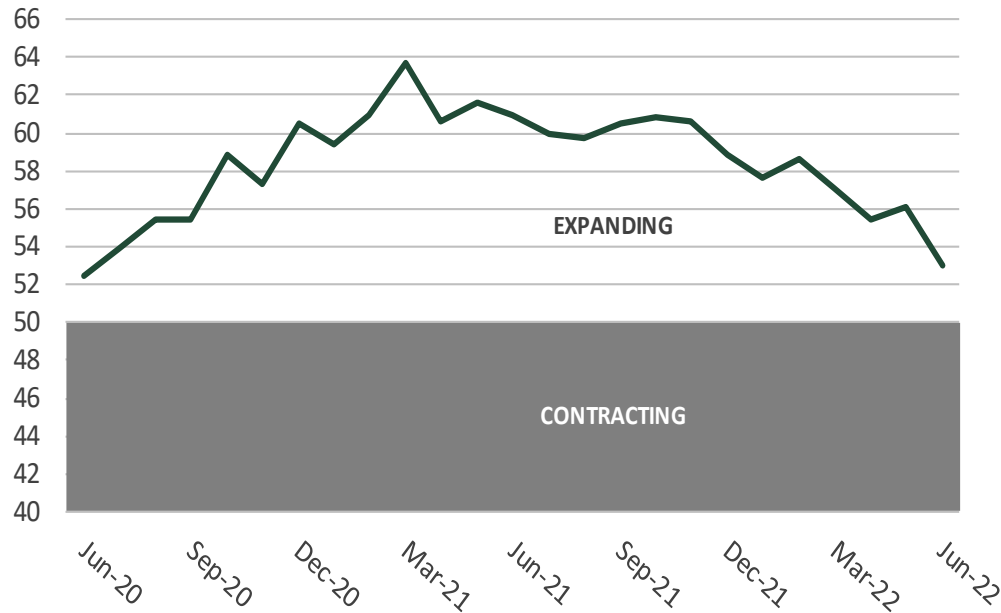


Source: S&P

Total housing starts declined 14.4% to an annual rate of 1,549,000 in May, from a revised 1,810,000 in units in April. Single-family home starts fell by 9.2% and multi-family fell 23.7% month-over-month. On a year-over-year basis, total housing starts decreased 3.5%, driven by multi-family. According to the Case-Shiller 20-City home price index, home prices were up 21.2% in April versus 21.1% year-over-year in March, setting another new record. While tight supply has continued to support prices, rising mortgage rates and affordability could be headwinds to further price growth.

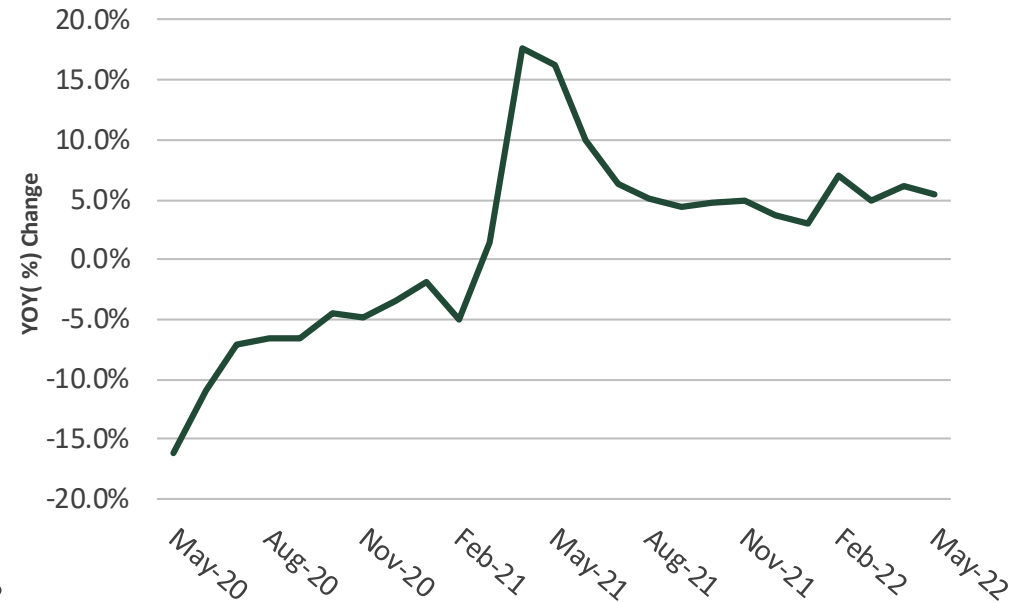
# Manufacturing

Institute of Supply Management Purchasing Manager Index



Source: Institute for Supply Management

Industrial Production



Source: Federal Reserve

The Institute for Supply Management (ISM) manufacturing index dropped sharply to a two-year low of 53.0 in June from 56.1 in May. Readings above 50.0 are indicative of expansion in the manufacturing sector. The decline was primarily driven by weakness in new orders due to softening consumer demand, supply constraints, and labor shortages. On a month-over-month basis, the Industrial Production index rose 0.2% in May, following a revised 1.4% increase in April. Capacity utilization rose to 79.0% in May, from a 78.9% revised April level. Although capacity utilization remains below its longer-run average of 79.6%, it is running above the pre-pandemic level of 76.3%.

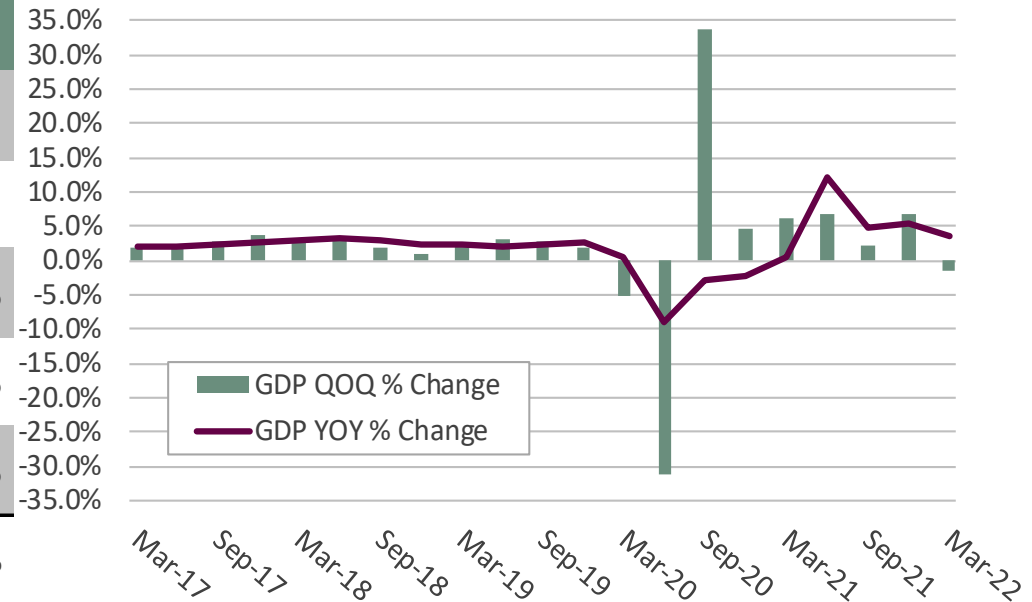


## Gross Domestic Product (GDP)

| Components of GDP                                  | 6/21        | 9/21        | 12/21       | 3/22         |
|--|-------------|-------------|-------------|--------------|
| Personal Consumption Expenditures                  | 7.9%        | 1.4%        | 1.8%        | 1.2%         |
| Gross Private Domestic Investment                  | -0.7%       | 2.1%        | 5.8%        | 0.9%         |
| Net Exports and Imports                            | -0.2%       | -1.3%       | -0.2%       | -3.2%        |
| Federal Government Expenditures                    | -0.4%       | -0.4%       | -0.3%       | -0.5%        |
| State and Local (Consumption and Gross Investment) | 0.0%        | 0.5%        | -0.2%       | -0.1%        |
| <b>Total</b>                                       | <b>6.7%</b> | <b>2.3%</b> | <b>6.9%</b> | <b>-1.6%</b> |

Source: US Department of Commerce

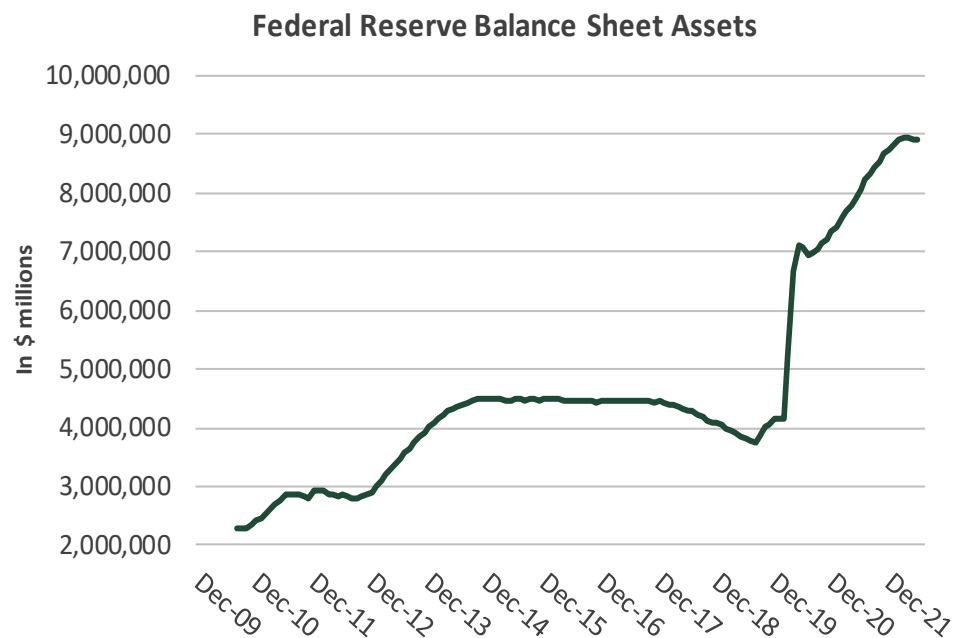
Gross Domestic Product (GDP)



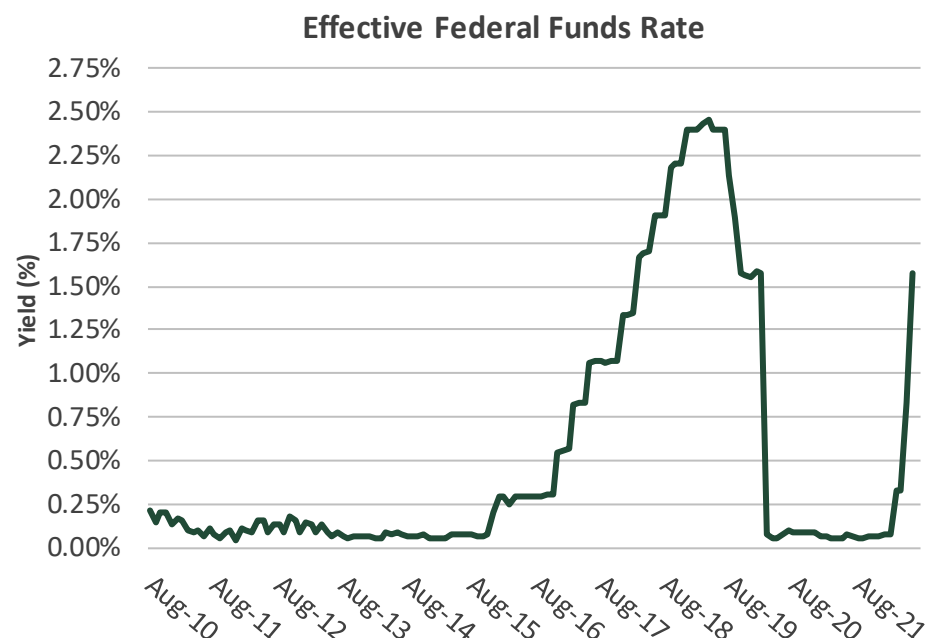
Source: US Department of Commerce

According to the third estimate, first quarter 2022 GDP contracted at an annualized rate of 1.6%, revised down from the second estimate of a 1.5% decline, and following fourth quarter 2021 growth of 6.9%. The weaker reading reflects a downgrade for growth in personal consumption expenditures from 3.1% to 1.8%. The most significant contributor to the decline was a widening of the trade deficit. The consensus estimate calls for 3.0% growth in the current quarter and 2.5% growth for 2022.

# Federal Reserve



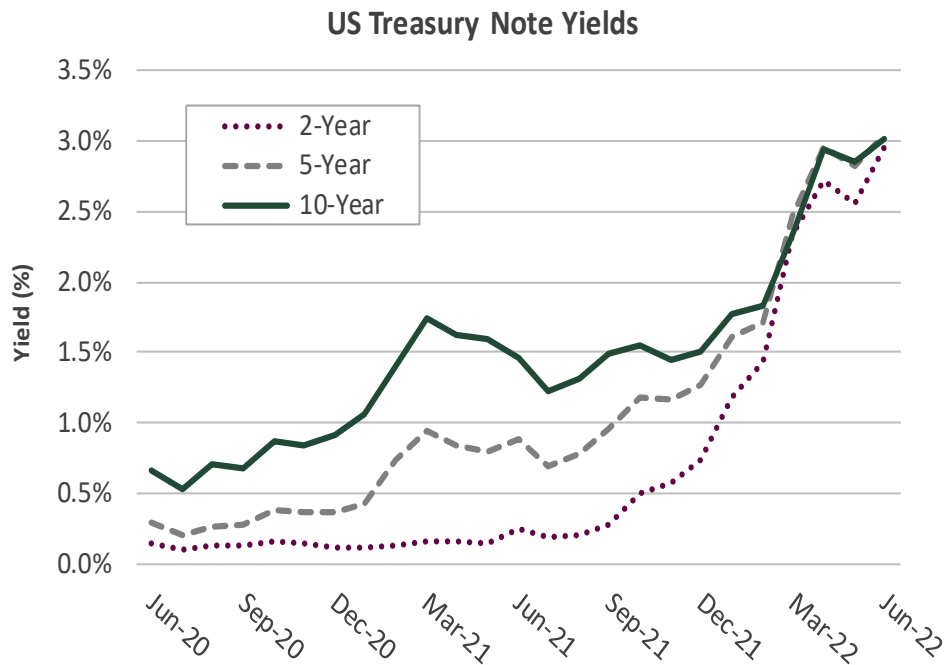
Source: Federal Reserve



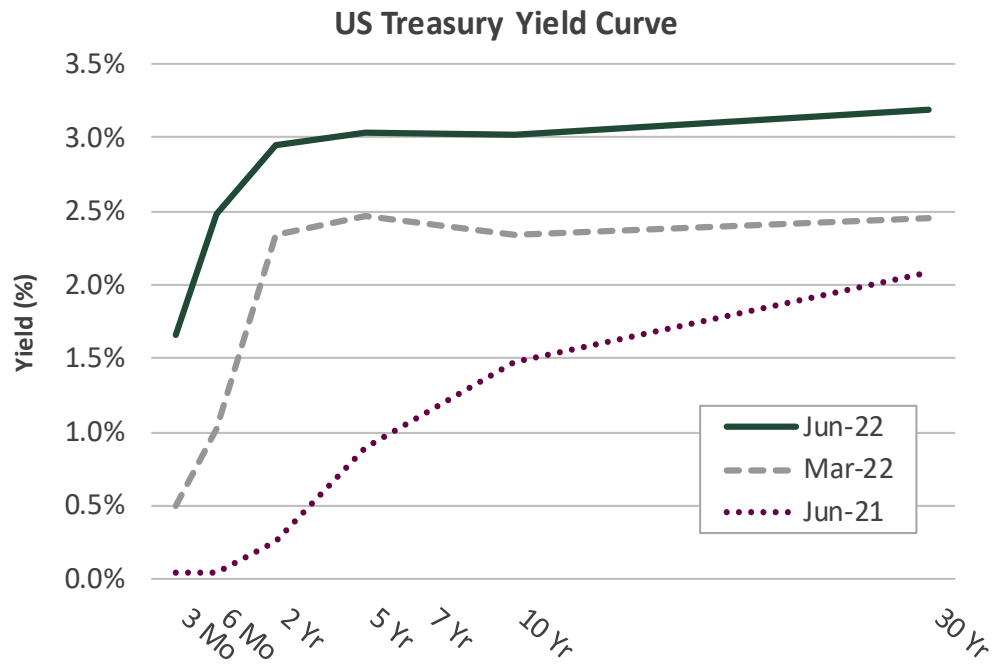
Source: Bloomberg

At the June meeting, persistently high inflation led the Federal Open Market Committee (FOMC) to announce a 0.75% federal funds rate increase to 1.50% - 1.75%. Federal Reserve Chair Powell indicated the committee may raise rates by 50 or 75 bps at the July meeting and continue to tighten as needed to dampen inflation. Dot plot projections rose significantly from March, with the median fed funds target rate at 3.4% by the end of this year and 3.8% in 2023. The Fed will continue shrinking its \$9 trillion balance sheet by \$47 billion per month beginning this month, increasing to \$95 billion in September. We anticipate additional rates hikes as the Fed remains “committed” to the 2% long-term inflation target. Although the FOMC views the economy as strong, the committee downgraded their economic outlook as trends cool later this year from tightening conditions.

# Bond Yields



Source: Bloomberg



Source: Bloomberg

At the end of June, the 2-year Treasury yield was 271 basis points higher, and the 10-Year Treasury yield was about 155 basis points higher, year-over-year. The spread between the 2-year Treasury yield and 10-year Treasury yield fell to 6 basis points at June month-end, down from 29 basis points at May month-end, which is narrow compared to the average historical spread (since 2003) of about 130 basis points. The spread between 3-month and 10-year treasuries is wider at about 135 basis points but continues to compress with each Fed rate hike. The shape of the curve bears watching but does not indicate a high probability of an imminent recession.



# Account Profile

# Objectives

## Investment Objectives

The investment objectives of PRISM Short Term Core Portfolio and the Liquidity Portfolio are first, to provide safety of principal to ensure the preservation of capital in the overall portfolio; second, to provide sufficient liquidity to meet all operating requirements that may be reasonably anticipated; and third, to attain a market rate of return throughout budgetary and economic cycles.

## Chandler Asset Management Performance Objective

The performance objective for both accounts is to achieve a rate of return over a market cycle that equals or exceeds the return on a market index of similar duration and sector allocation.

## Strategy

In order to achieve these objectives, the portfolios are invested in high-quality fixed income securities with a maximum maturity of five years.

## PRISM Consolidated

Assets managed by Chandler Asset Management are in full compliance with state law and with the investment policy

| Category   | Standard   | Comment  |
|--|--|----------|
| U.S. Treasury Issues   | No limitations; Full faith and credit of the U.S. are pledged for the payment of principal and interest  | Complies |
| Federal Agencies   | 25% max per Agency/GSE issuer; 30% max callable agency securities; Federal agencies or U.S. government-sponsored enterprise obligations, participations, or other instruments, including those issued or fully guaranteed as to principal and interest by federal agencies or U.S. government sponsored enterprises.   | Complies |
| Supranationals   | "AA" rated or higher by a NRSRO; 30% max; 10% max per issuer; Unsubordinated obligations issued by the International Bank for Reconstruction & Development (IBRD), International Finance Corporation (IFC), or Inter-American Development Bank (IADB)  | Complies |
| Municipal Securities   | "A" rated or higher by at least 1 NRSRO; 30% max; 5% max per issuer; Include obligations of PRISM, the State of California, any of the other 49 states, and any local agency within the State of California  | Complies |
| Corporate Medium Term Notes  | "A" rated or higher by at least 1 NRSRO; 30% max; 5% max issuer; Issuer is a corporation organized and operating within the U.S. or by depository institutions licensed by U.S. or any state and operating within the U.S.   | Complies |
| Asset-Backed, Mortgage-Backed, Mortgage Pass-Through Securities, and Collateralized Mortgage Obligations | "AA" rated or higher by a NRSRO; 20% max (combined Asset-Backed, Mortgage-Backed, Mortgage-Pass Through Securities and Collateralized Mortgage Obligations); 5% max per issuer in Asset-Backed or Commercial Mortgage security issuer; No issuer limitation on any Mortgage security where the issuer is the U.S. Treasury or Federal Agency/GSE.  | Complies |
| Negotiable Certificates of Deposit (NCD)   | The amount of NCD insured up to the FDIC limit does not require any credit ratings; Any amount above FDIC insured limit must be issued by institutions with "A-1" short-term debt rating or better by a NRSRO; or "A" long-term rating category or better by a NRSRO; 30% max; 5% max per issuer   | Complies |
| Certificate of Deposit Placement Service (CDARS)   | 30% max (combination of Certificates of Deposit, including CDARS)  | Complies |
| FDIC Insured Time Deposits (Non-negotiable CD/TD)  | Non-Negotiable Certificates of Deposit in state or federally chartered banks, savings and loans, or credit unions; The amount per institution is limited to maximum covered under FDIC; 20% max combined FDIC & Collateralized CD/TD   | Complies |
| Collateralized Time Deposits (Non-negotiable CD/TD)  | Non-Negotiable Certificates of Deposit in state or federally chartered banks, savings and loans, or credit unions in excess of insured amounts which are fully collateralized with securities in accordance with California law; 20% max combined FDIC & Collateralized CD/TD  | Complies |
| Banker's Acceptances   | "A-1" short-term debt rated or higher by at least 1 NRSRO; or "A" long-term debt rated or higher by at least 1 NRSRO; 40% max; 5% max per issuer; 180 days max maturity  | Complies |
| Commercial Paper   | "A-1" rated or higher by at least 1 NRSRO; "A" long-term issuer rated or higher by at least 1 NRSRO; 25% max of PRISM's investment assets under management may be invested in Commercial Paper; 40% max of the portfolio may be invested in Commercial Paper if PRISM's investment assets under management are >\$100 million (under a provision sunseting on January 1, 2026); 5% max per issuer; 270 days max maturity; Issuer is a corporation organized and operating in the U.S. with assets >\$500 million.  | Complies |
| Money Market Mutual Funds  | Registered with SEC under Investment Company Act of 1940 and issued by diversified management companies and meet either of the following criteria: (i) Highest rating by two NRSROs; or (ii) Retained an investment adviser registered or exempt from SEC registration with > 5 years experience managing money market mutual funds with AUM >\$500 million; 20% max combined Money Market Mutual Funds and Mutual Funds; 20% max per Money Market Mutual Fund   | Complies |
| Mutual Funds   | Invest in securities as authorized under CGC, Section 53601 (a) to (k) and (m) to (q) inclusive and meet either of the following criteria: (i) Highest rating by two NRSROs; or (ii) Retained an investment adviser registered or exempt from SEC registration with > 5 years experience investing in securities authorized by CGC, Section 53601 and with AUM >\$500 million; 20% max combined Money Market Mutual Funds and Mutual Funds; 10% max per Mutual Fund  | Complies |
| Local Agency Investment Fund (LAIF)  | PRISM may invest up to the maximum permitted by LAIF; Not used by Investment Adviser   | Complies |
| Local Government Investment Pools (LGIP)   | Other LGIPS permitted by the Treasurer   | Complies |
| Repurchase Agreements  | 102% collateralization; 1 year max maturity; Not used by Investment Adviser  | Complies |
| Prohibited   | Futures and options; Inverse floaters; Ranges notes, Mortgage-derived or Interest-only strips; Any security that could result in a zero interest accrual securities if held to maturity; (Under a provision sunseting 1/1/26, securities backed by U.S. government that could result in a zero- or negative-interest accrual if held to maturity are permitted); Trading securities for the sole purpose of speculating on the future direction of interest rates; Purchasing or selling securities on margin; Reverse repurchase agreements; Securities lending or any other form of borrowing or leverage; Foreign currency denominated securities | Complies |
| Max Callable Securities  | 30% max of callable agency securities (does not include make whole securities)   | Complies |
| Max Per Issuer   | 5% max per issuer, unless otherwise specified in the policy  | Complies |
| Maximum Maturity   | 5 years maximum maturity   | Complies |

## PRISM Liquidity Portfolio

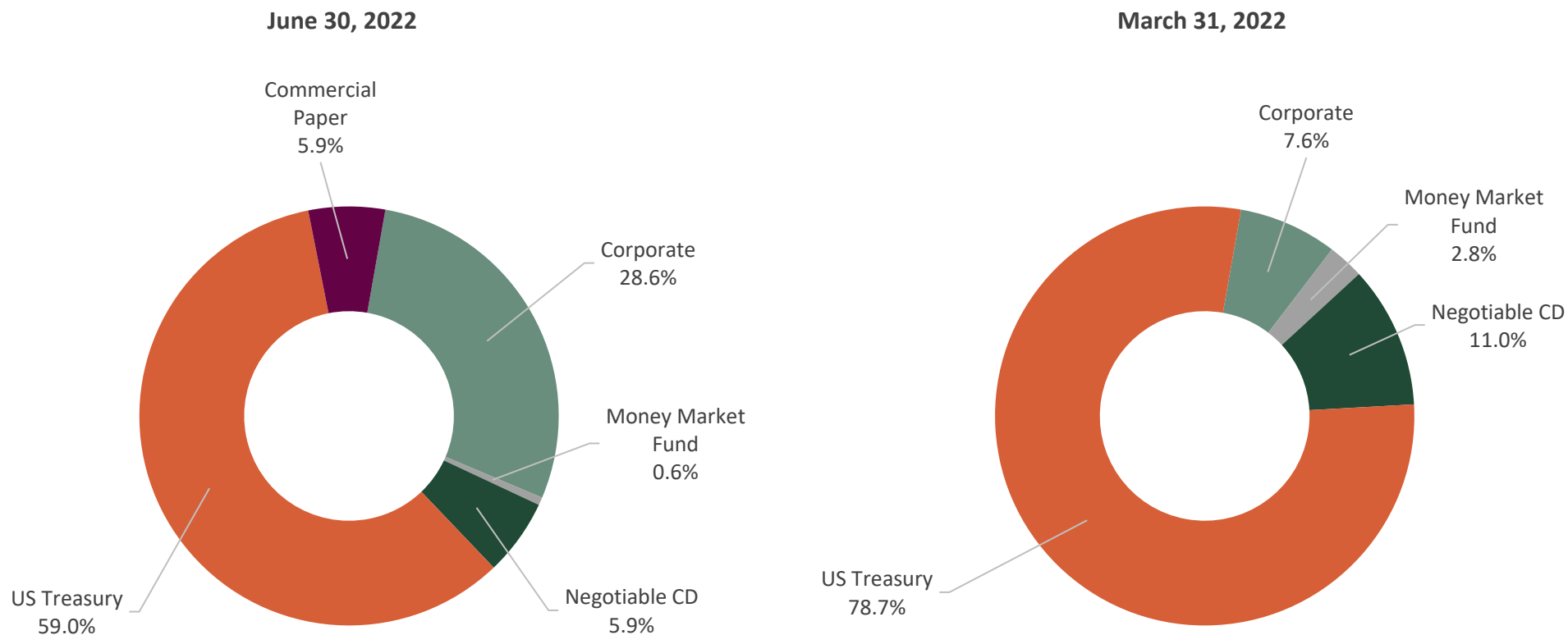
|                           | 06/30/22   | 03/31/22   |
|---------------------------|------------|------------|
|                           | Benchmark* | Portfolio  |
| Average Maturity (yrs)    | 0.90       | 0.32       |
| Average Modified Duration | 0.88       | 0.31       |
| Average Purchase Yield    | n/a        | 1.20%      |
| Average Market Yield      | 2.25%      | 1.96%      |
| Average Quality**         | AAA        | AA+/Aa1    |
| Total Market Value        |            | 16,876,397 |
|                           |            | 50,263,737 |

\*0-3 Yr Treasury

\*\*Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

A moderate number of securities were purchased in the Commercial Paper, Certificate of Deposit, and Corporate portions of the allocation to keep the portfolio fully invested. The purchased securities ranged in maturity from October 2022 to January 2023. Five Treasury securities were sold, in addition to multiple maturities, to fund the net \$33.4 million withdrawn from the strategy during the quarter.

## PRISM Liquidity Portfolio



The sector allocation changed materially due to the large cash outflow. Notably, the Treasury allocation contracted by 19.7%, to 59.0% of the portfolio, while the Corporate allocation increased by 21.0%, to 28.6% of the portfolio



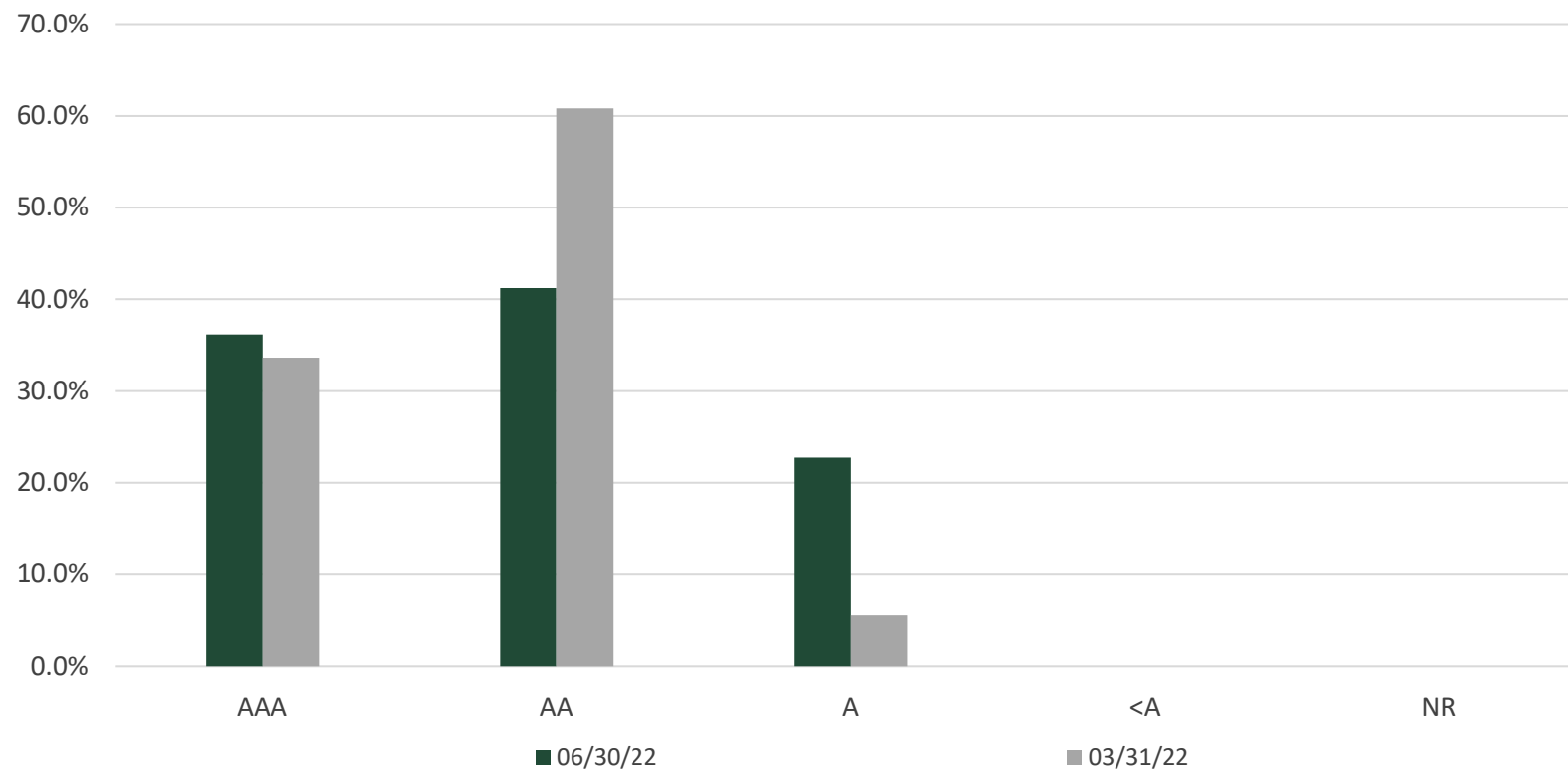
## PRISM Liquidity Portfolio – Account #10292

| Issue Name                        | Investment Type   | % Portfolio    |
|-----------------------------------|-------------------|----------------|
| Government of United States       | US Treasury       | 58.98%         |
| Bank of America Corp              | Corporate         | 6.03%          |
| JP Morgan Chase & Co              | Corporate         | 6.02%          |
| United Parcel Service             | Corporate         | 5.96%          |
| Metlife Inc                       | Corporate         | 5.94%          |
| MUFG Bank Ltd/NY                  | Negotiable CD     | 5.90%          |
| Royal Bank of Canada NY           | Commercial Paper  | 5.89%          |
| Bank of New York                  | Corporate         | 4.69%          |
| Dreyfus Govt Cash Management Fund | Money Market Fund | 0.60%          |
| <b>TOTAL</b>                      |                   | <b>100.00%</b> |

# Quality Distribution

As of June 30, 2022

**PRISM Liquidity Portfolio**  
June 30, 2022 vs. March 31, 2022



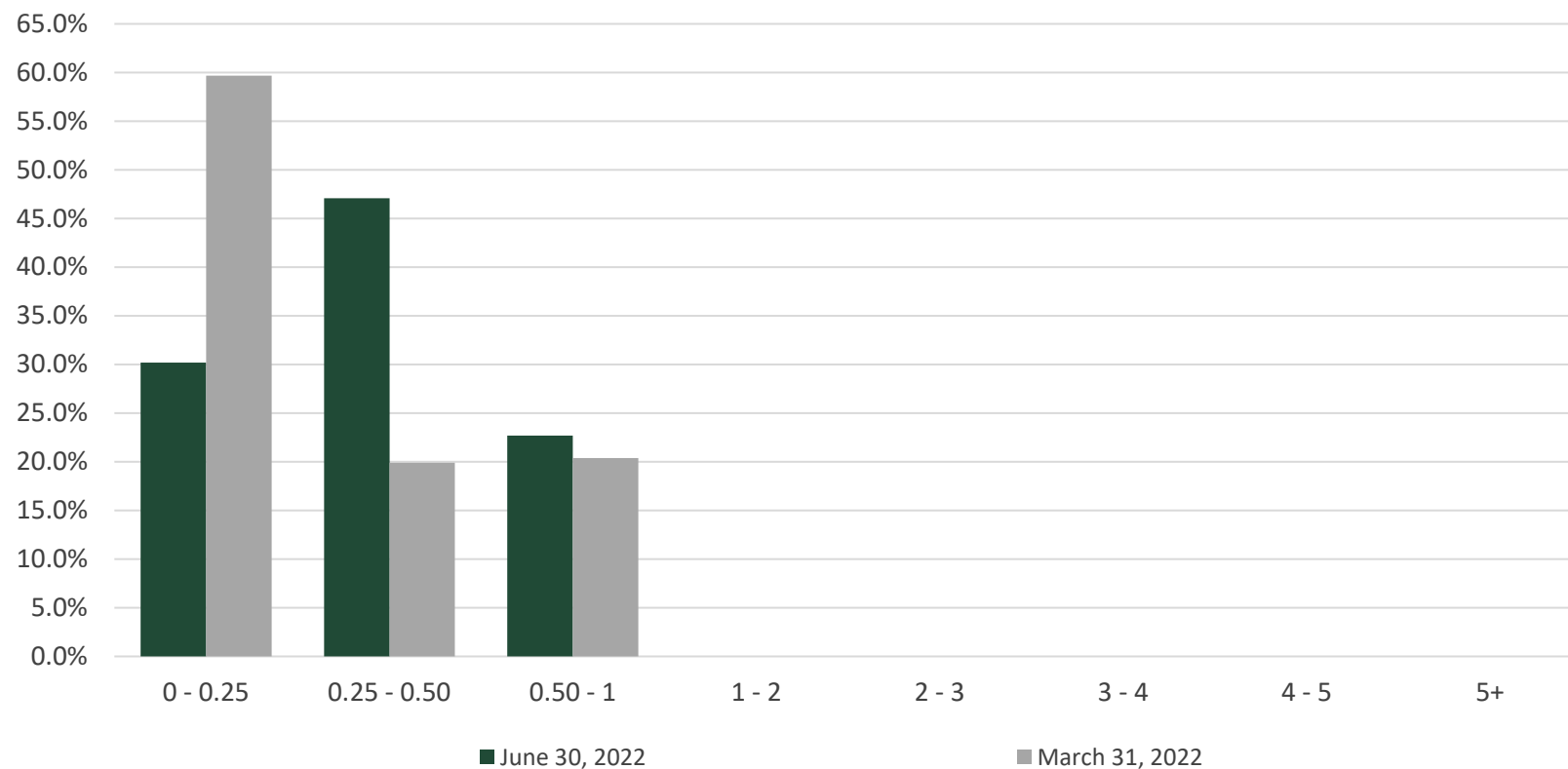
|          | AAA   | AA    | A     | <A   | NR   |
|----------|-------|-------|-------|------|------|
| 06/30/22 | 36.1% | 41.2% | 22.7% | 0.0% | 0.0% |
| 03/31/22 | 33.6% | 60.8% | 5.6%  | 0.0% | 0.0% |

Source: S&P Ratings

## Duration Distribution

As of June 30, 2022

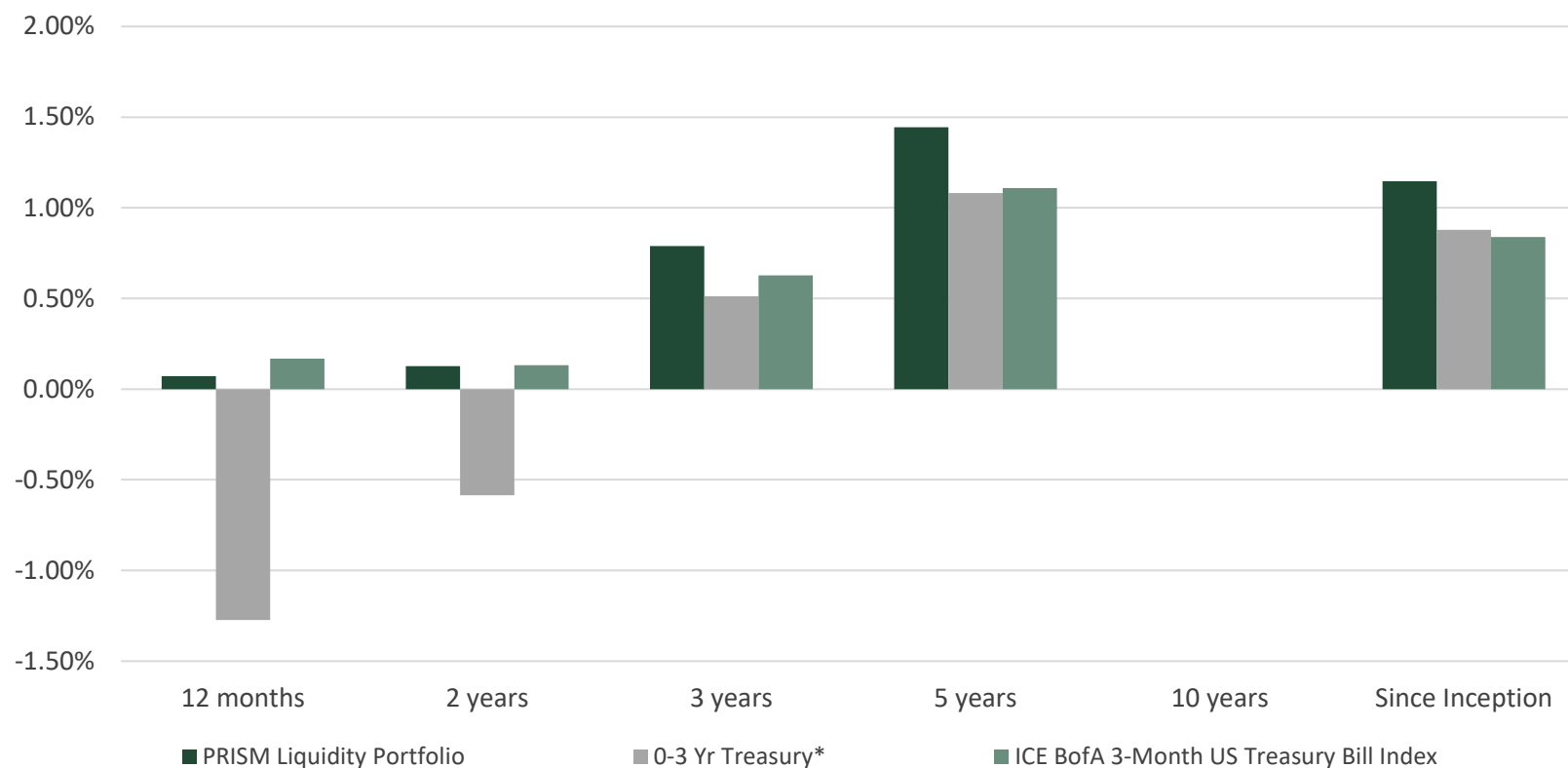
**PRISM Liquidity Portfolio**  
June 30, 2022 vs. March 31, 2022



|          | 0 - 0.25 | 0.25 - 0.50 | 0.50 - 1 | 1 - 2 | 2 - 3 | 3 - 4 | 4 - 5 | 5+   |
|----------|----------|-------------|----------|-------|-------|-------|-------|------|
| 06/30/22 | 30.2%    | 47.1%       | 22.7%    | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0% |
| 03/31/22 | 59.7%    | 19.9%       | 20.4%    | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0% |

The duration of the portfolio was close to unchanged, currently 0.31 compared to 0.29 at the end of the prior quarter. The Chandler team is anticipating new cash flows into the liquidity portfolio in the coming quarter with the overall duration of the strategy extending with the new investments.

## PRISM Liquidity Portfolio Total Rate of Return Annualized Since Inception January 31, 2015



| TOTAL RATE OF RETURN                    | Annualized |           |         |         |         |          |                 |
|---|------------|-----------|---------|---------|---------|----------|-----------------|
|   | 3 months   | 12 months | 2 years | 3 years | 5 years | 10 years | Since Inception |
| PRISM Liquidity Portfolio               | 0.06%      | 0.07%     | 0.13%   | 0.79%   | 1.44%   | N/A      | 1.15%           |
| 0-3 Yr Treasury*                        | -0.15%     | -1.27%    | -0.59%  | 0.51%   | 1.08%   | N/A      | 0.88%           |
| ICE BofA 3-Month US Treasury Bill Index | 0.11%      | 0.17%     | 0.13%   | 0.63%   | 1.11%   | N/A      | 0.84%           |

\*1 Year Treasury Bill until 12/31/00; then \*30% ICE BofA 3-Month US Treasury Bill, 30% ICE BofA 6-Month US Treasury Bill, 40% ICE BofA 1-3 Yr US Treasury Index

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

## PRISM Short Term Core Portfolio

|                           | 06/30/22   | 03/31/22    |
|---------------------------|------------|-------------|
|                           | Benchmark* | Portfolio   |
| Average Maturity (yrs)    | 2.66       | 2.92        |
| Average Modified Duration | 2.55       | 2.59        |
| Average Purchase Yield    | n/a        | 1.39%       |
| Average Market Yield      | 3.14%      | 2.35%       |
| Average Quality**         | AAA        | AA/Aa1      |
| Total Market Value        |            | 264,074,794 |
|                           |            | 300,556,116 |

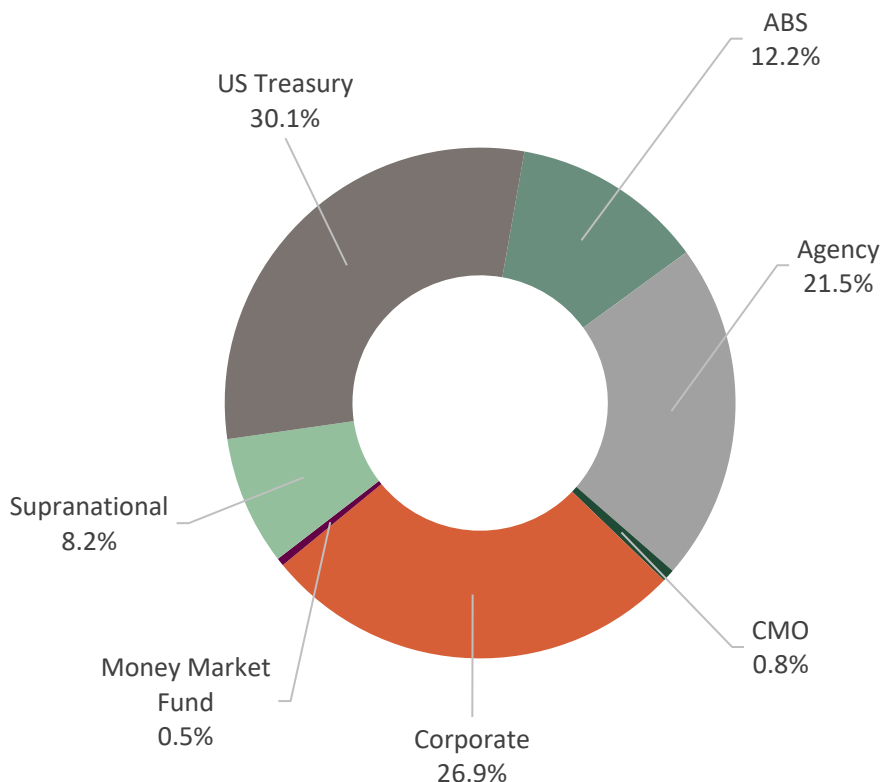
\*ICE BofA 1-5 Yr AAA-A US Corp & Govt Index

\*\*Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

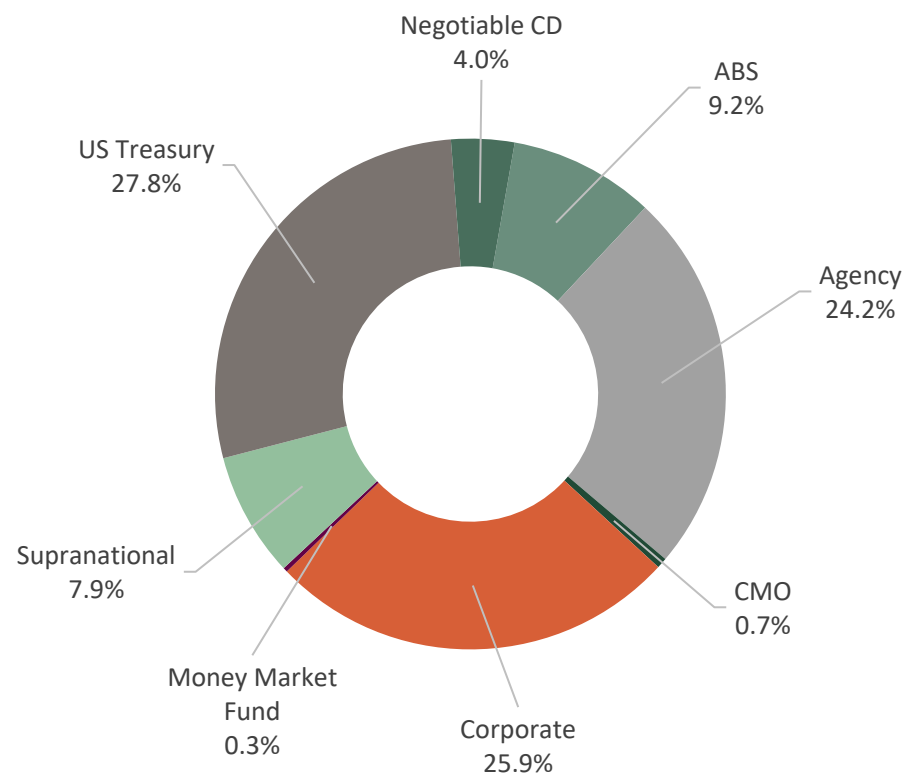
Multiple securities were purchased across the Treasury, Asset Backed, and Corporate portions of the asset allocation to keep the portfolio structure in-line with Chandler targets. The purchased securities ranged in maturity from June 2025 to May 2027. Several securities were sold and two matured to both facilitate the new positions in the portfolio and the fund the net \$33.6 million withdrawn from the portfolio during the quarter.

## PRISM Short Term Core Portfolio

June 30, 2022



March 31, 2022



The sector allocation changed moderately over the three-month reporting period. The Agency allocation continue to contract as the Chandler team uses the sector as a 'source of funds' given unattractive relative value. The corporate allocation increased moderately primarily due to the overall contraction in the portfolio size. The negotiable CD allocation dropped to zero as maturing securities were utilized to fund liquidity needs.

## PRISM Short Term Core Portfolio – Account #10290

| Issue Name                               | Investment Type   | % Portfolio |
|--|-------------------|-------------|
| Government of United States              | US Treasury       | 30.09%      |
| Federal National Mortgage Association    | Agency            | 9.25%       |
| Federal Home Loan Bank                   | Agency            | 8.00%       |
| Inter-American Dev Bank                  | Supranational     | 5.50%       |
| Federal Home Loan Mortgage Corp          | Agency            | 4.25%       |
| Intl Bank Recon and Development          | Supranational     | 2.65%       |
| Hyundai Auto Receivables                 | ABS               | 2.03%       |
| Wal-Mart Stores                          | Corporate         | 2.01%       |
| Bank of America Corp                     | Corporate         | 1.96%       |
| JP Morgan Chase & Co                     | Corporate         | 1.93%       |
| Royal Bank of Canada                     | Corporate         | 1.85%       |
| Bank of Montreal Chicago                 | Corporate         | 1.74%       |
| US Bancorp                               | Corporate         | 1.51%       |
| Toronto Dominion Holdings                | Corporate         | 1.51%       |
| Honda Motor Corporation                  | Corporate         | 1.45%       |
| Metlife Inc                              | Corporate         | 1.44%       |
| Morgan Stanley                           | Corporate         | 1.41%       |
| Honda ABS                                | ABS               | 1.40%       |
| Toyota Lease Owner Trust                 | ABS               | 1.36%       |
| GM Financial Automobile Leasing Trust    | ABS               | 1.25%       |
| Toyota Motor Corp                        | Corporate         | 1.24%       |
| Amazon.com Inc                           | Corporate         | 1.18%       |
| John Deere ABS                           | ABS               | 1.17%       |
| PNC Financial Services Group             | Corporate         | 1.14%       |
| Berkshire Hathaway                       | Corporate         | 1.04%       |
| Qualcomm Inc                             | Corporate         | 1.03%       |
| Hyundai Auto Lease Securitization        | ABS               | 0.99%       |
| American Express ABS                     | ABS               | 0.93%       |
| Honeywell Corp                           | Corporate         | 0.89%       |
| GM Financial Securitized Term Auto Trust | ABS               | 0.88%       |
| Charles Schwab Corp/The                  | Corporate         | 0.76%       |
| Federal Home Loan Mortgage Corp          | CMO               | 0.76%       |
| BMW Vehicle Lease Trust                  | ABS               | 0.71%       |
| Caterpillar Inc                          | Corporate         | 0.51%       |
| Dreyfus Govt Cash Management Fund        | Money Market Fund | 0.49%       |
| Guardian Life Global Funding             | Corporate         | 0.46%       |
| Mercedes-Benz Auto Lease Trust           | ABS               | 0.44%       |
| Bank of New York                         | Corporate         | 0.38%       |

## PRISM Short Term Core Portfolio – Account #10290

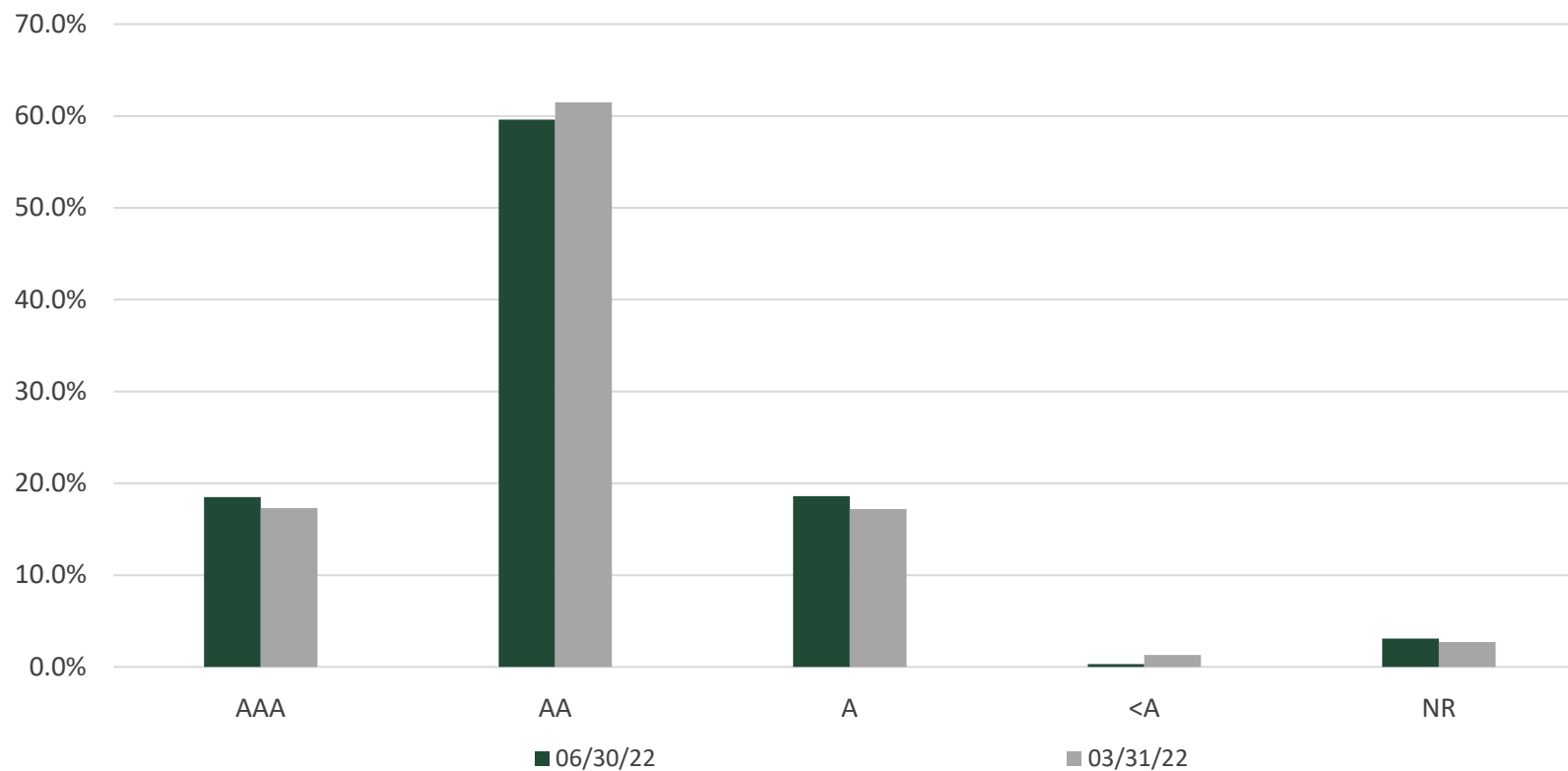
| Issue Name              | Investment Type | % Portfolio    |
|-------------------------|-----------------|----------------|
| Chubb Corporation       | Corporate       | 0.38%          |
| Apple Inc               | Corporate       | 0.38%          |
| BMW ABS                 | ABS             | 0.37%          |
| Nissan ABS              | ABS             | 0.32%          |
| Toyota ABS              | ABS             | 0.31%          |
| Dominion Resources Inc  | Corporate       | 0.28%          |
| United Health Group Inc | Corporate       | 0.22%          |
| Salesforce.com Inc      | Corporate       | 0.18%          |
| <b>TOTAL</b>            |                 | <b>100.00%</b> |



# Quality Distribution

As of June 30, 2022

**PRISM Short Term Core Portfolio**  
June 30, 2022 vs. March 31, 2022



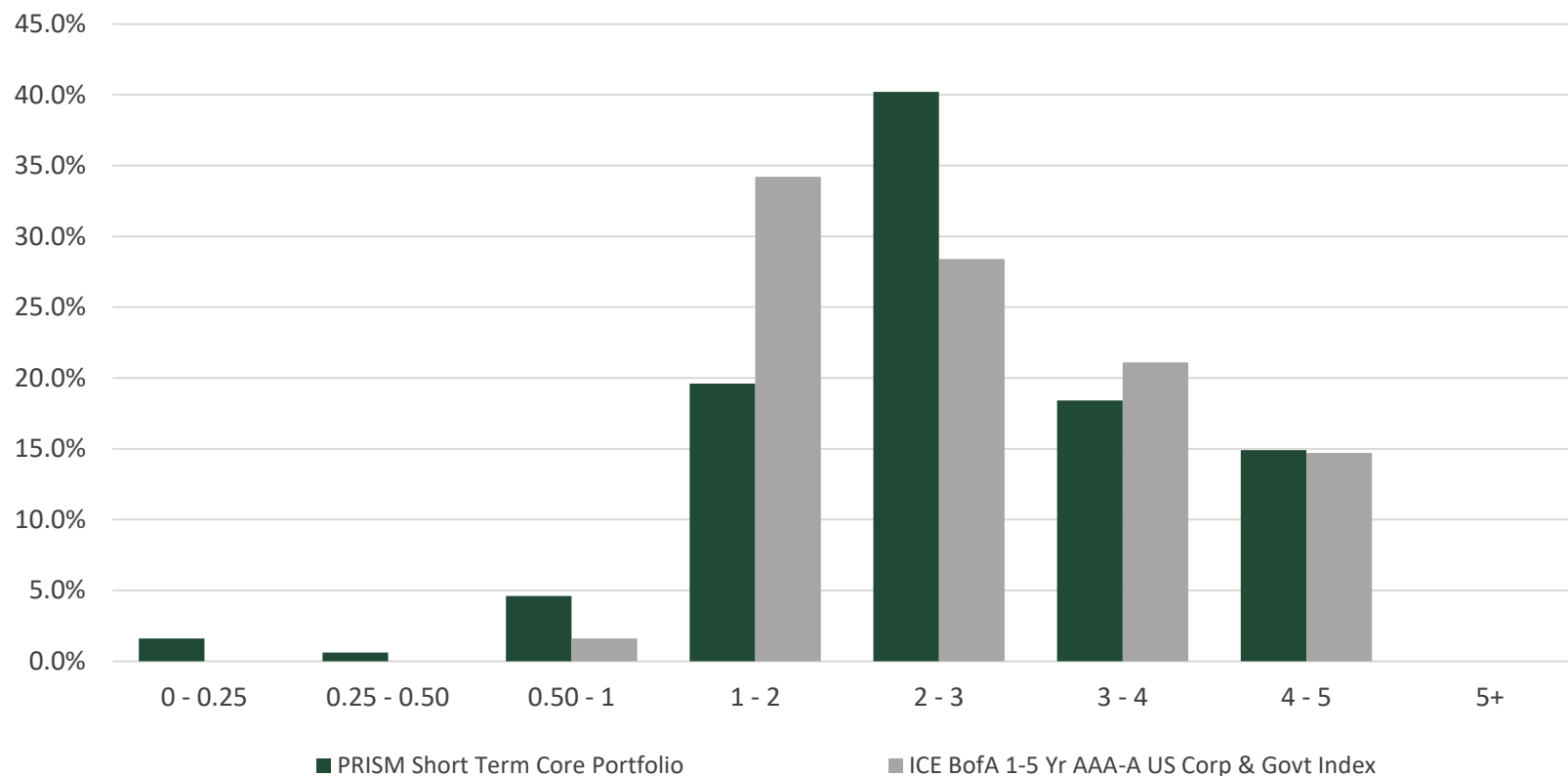
|          | AAA   | AA    | A     | <A   | NR   |
|----------|-------|-------|-------|------|------|
| 06/30/22 | 18.5% | 59.6% | 18.6% | 0.3% | 3.1% |
| 03/31/22 | 17.3% | 61.5% | 17.2% | 1.3% | 2.7% |

Source: S&P Ratings

# Duration Distribution

As of June 30, 2022

## PRISM Short Term Core Portfolio Portfolio Compared to the Benchmark



|            | 0 - 0.25 | 0.25 - 0.50 | 0.50 - 1 | 1 - 2 | 2 - 3 | 3 - 4 | 4 - 5 | 5+   |
|------------|----------|-------------|----------|-------|-------|-------|-------|------|
| Portfolio  | 1.6%     | 0.6%        | 4.6%     | 19.6% | 40.2% | 18.4% | 14.9% | 0.0% |
| Benchmark* | 0.0%     | 0.0%        | 1.6%     | 34.2% | 28.4% | 21.1% | 14.7% | 0.0% |

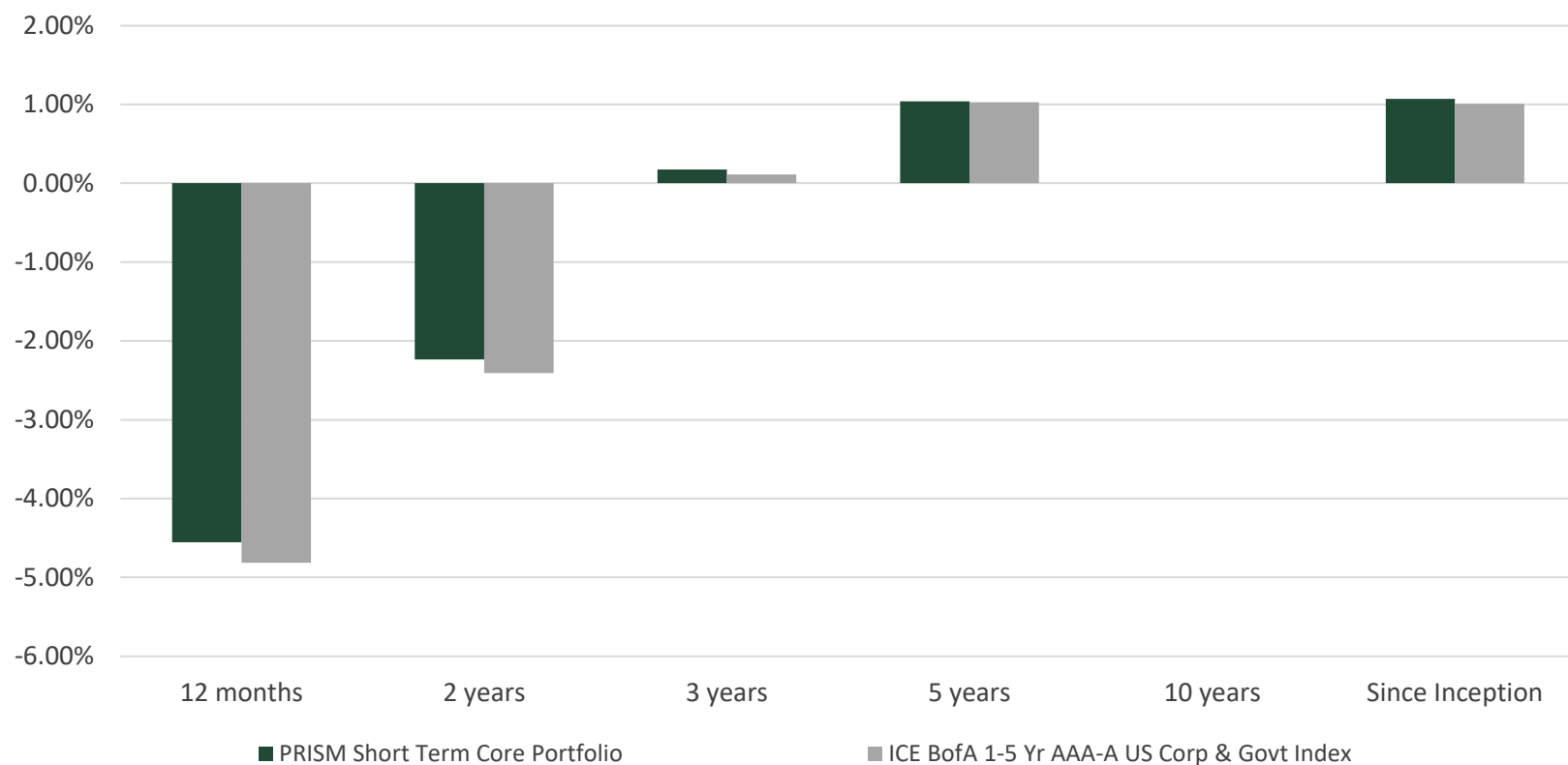
\*ICE BofA 1-5 Yr AAA-A US Corp & Govt Index

The duration of the portfolio increased to 2.59 compared to 2.50 at the end of the prior quarter. The Chandler team utilized a portion of the shorter maturity assets in the portfolio to fund the liquidity needs during the quarter, which served to lengthen out the overall duration of the portfolio.

# Investment Performance

As of June 30, 2022

**PRISM Short Term Core Portfolio**  
Total Rate of Return Annualized Since Inception January 31, 2015



| TOTAL RATE OF RETURN                       | Annualized |           |         |         |         |          | Since Inception |
|--|------------|-----------|---------|---------|---------|----------|-----------------|
|  | 3 months   | 12 months | 2 years | 3 years | 5 years | 10 years |                 |
| PRISM Short Term Core Portfolio            | -0.96%     | -4.55%    | -2.23%  | 0.17%   | 1.04%   | N/A      | 1.07%           |
| ICE BofA 1-5 Yr AAA-A US Corp & Govt Index | -0.96%     | -4.81%    | -2.41%  | 0.11%   | 1.03%   | N/A      | 1.01%           |

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

## PRISM LAIF Portfolio

|                               | 06/30/22<br>Portfolio | 03/31/22<br>Portfolio |
|-------------------------------|-----------------------|-----------------------|
| <b>Average Maturity (yrs)</b> | 0.00                  | 0.00                  |
| <b>Modified Duration</b>      | 0.00                  | 0.00                  |
| <b>Average Purchase Yield</b> | 0.94%                 | 0.42%                 |
| <b>Average Market Yield</b>   | 0.94%                 | 0.42%                 |
| <b>Average Quality*</b>       | NR/NR                 | NR/NR                 |
| <b>Total Market Value</b>     | 14,352,066            | 66,684,309            |

*\*Portfolio is S&P and Moody's, respectively.*



# PRISM Consolidated Information

## Performance & Change in AUM

### PRISM CONSOLIDATED PORTFOLIOS

#### TOTAL RATE OF RETURN

| As of 06/30/2022                   | 3 months | 12 months | Annualized Return |       |       |       | Inception | Inception Date |
|------------------------------------|----------|-----------|-------------------|-------|-------|-------|-----------|----------------|
|                                    |          |           | 2YR               | 3YR   | 5YR   | 10 YR |           |                |
| PRISM Consolidated                 | -0.73%   | -3.25%    | -1.54%            | 0.54% | 1.27% | N/A   | 1.24%     | 6/30/2015      |
| PRISM ARC Consolidated             | -4.84%   | -8.35%    | -0.84%            | 0.78% | 2.44% | N/A   | 2.85%     | 12/31/2016     |
| PRISM/PRISM ARC Total Consolidated | -3.19%   | -6.27%    | -1.27%            | 0.71% | 1.60% | N/A   | 1.67%     | 12/31/2016     |

#### ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

|                                    | AUM<br>06/30/2022 | AUM<br>06/30/2021 | Change     |
|------------------------------------|-------------------|-------------------|------------|
| PRISM Consolidated                 | 295,414,674       | 256,731,282       | 38,683,393 |
| PRISM ARC Consolidated             | 511,249,254       | 495,756,668       | 15,492,585 |
| PRISM/PRISM ARC Total Consolidated | 806,552,510       | 752,376,538       | 54,175,972 |

## Portfolio Characteristics

As of June 30, 2022

### PRISM Consolidated

|                               | 06/30/22<br>Portfolio | 03/31/22<br>Portfolio |
|-------------------------------|-----------------------|-----------------------|
| <b>Average Maturity (yrs)</b> | 2.62                  | 2.02                  |
| <b>Modified Duration</b>      | 2.33                  | 1.83                  |
| <b>Average Purchase Yield</b> | 1.36%                 | 1.14%                 |
| <b>Average Market Yield</b>   | 3.07%                 | 1.85%                 |
| <b>Average Quality*</b>       | AA/Aa1                | AA+/Aa1               |
| <b>Total Market Value</b>     | 295,414,674           | 417,615,580           |

\* Portfolio is S&P and Moody's respectively.

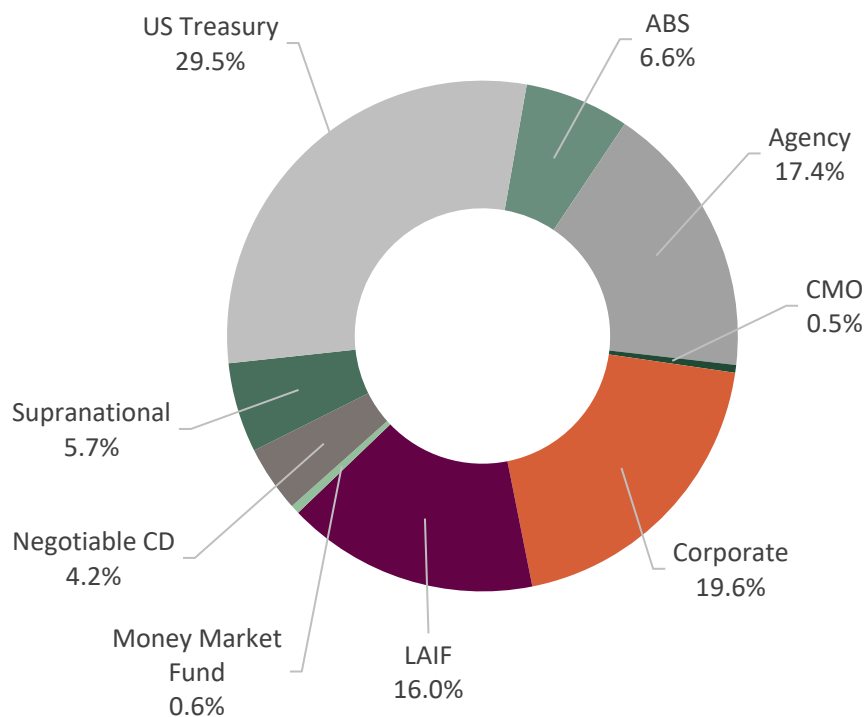
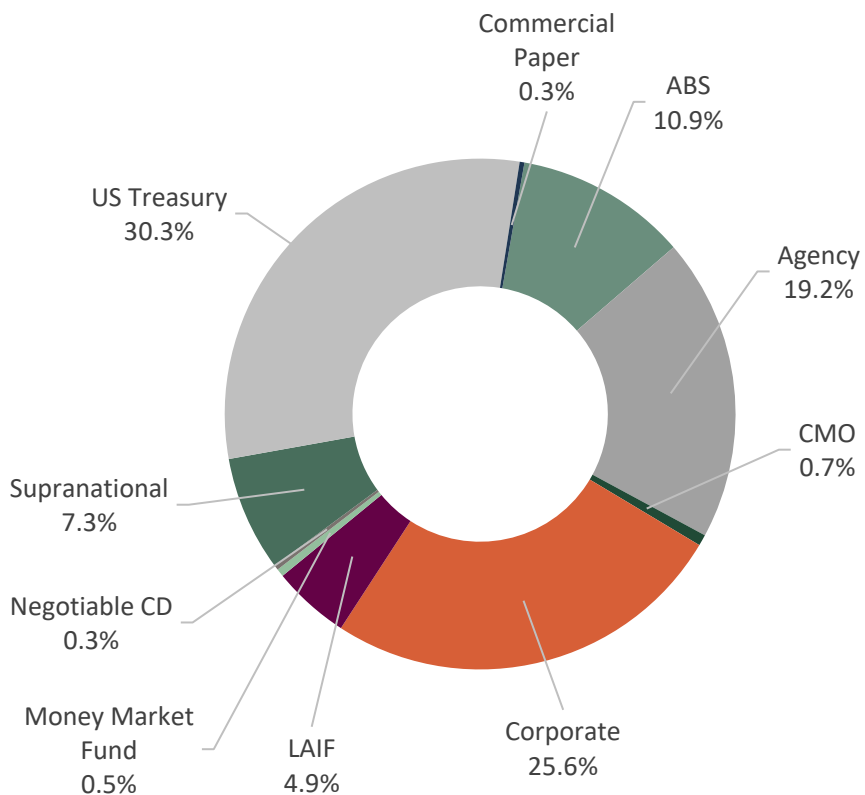
# Sector Distribution

As of June 30, 2022

## PRISM Consolidated

June 30, 2022

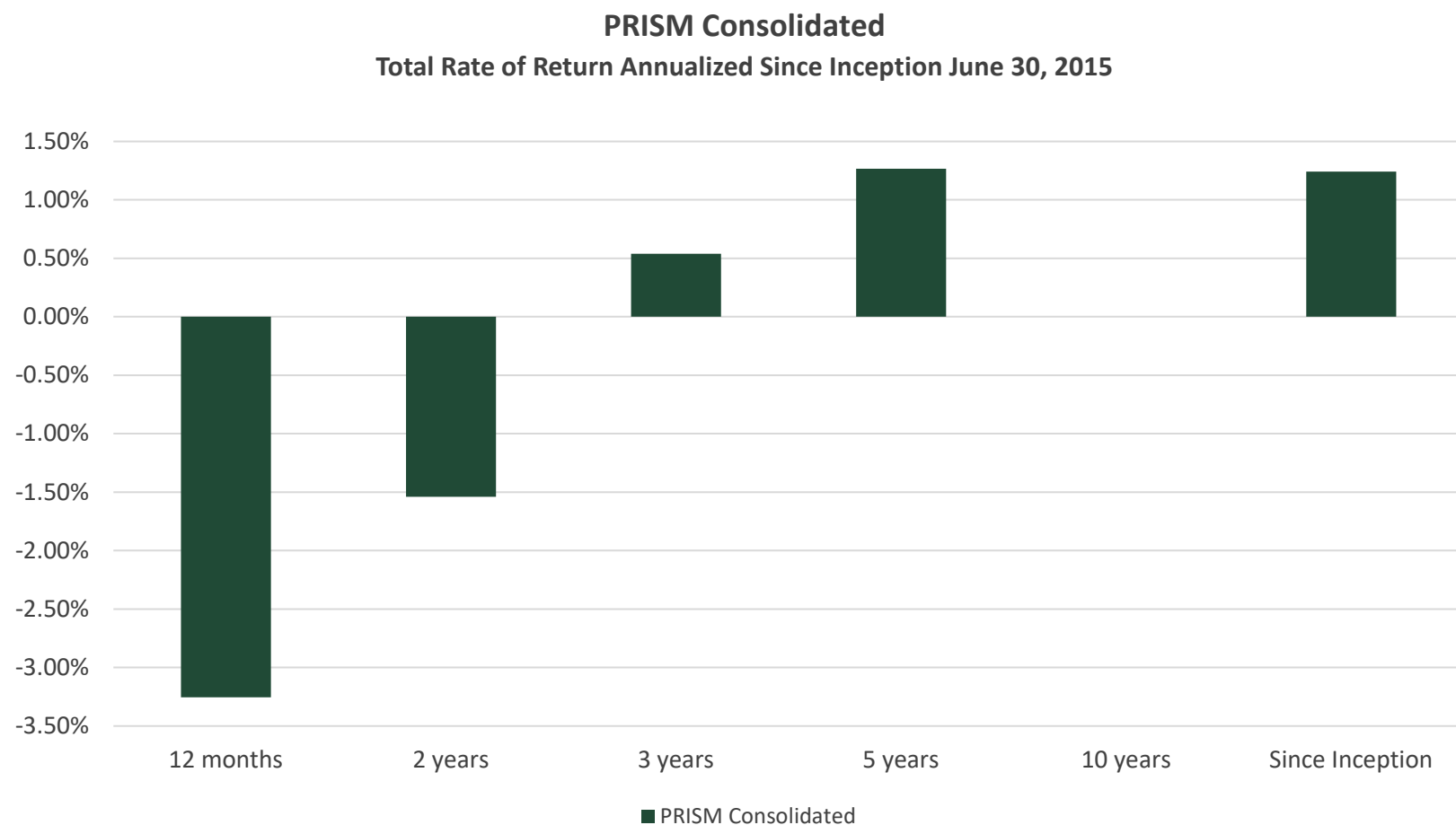
March 31, 2022





# Investment Performance

As of June 30, 2022



| TOTAL RATE OF RETURN | Annualized |           |         |         |         |          |                 |
|----------------------|------------|-----------|---------|---------|---------|----------|-----------------|
|                      | 3 months   | 12 months | 2 years | 3 years | 5 years | 10 years | Since Inception |
| PRISM Consolidated   | -0.73%     | -3.25%    | -1.54%  | 0.54%   | 1.27%   | N/A      | 1.24%           |

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

# PRISM Affiliate Risk Captive

*Period Ending June 30, 2022*

CHANDLER ASSET MANAGEMENT, INC. | 800.317.4747 | [www.chandlerasset.com](http://www.chandlerasset.com)





# PRISM ARC Liquidity Profile

## Portfolio Characteristics

As of June 30, 2022

### PRISM ARC Liquidity

|                           | 06/30/22   |           | 03/31/22  |
|---------------------------|------------|-----------|-----------|
|                           | Benchmark* | Portfolio | Portfolio |
| Average Maturity (yrs)    | 0.90       | 0.00      | 0.13      |
| Average Modified Duration | 0.88       | 0.00      | 0.12      |
| Average Purchase Yield    | n/a        | 0.97%     | 0.21%     |
| Average Market Yield      | 2.25%      | 0.97%     | 0.85%     |
| Average Quality**         | AAA        | AAA/Aaa   | AA-/Aa2   |
| Total Market Value        |            | 533,371   | 6,925,117 |

\*0-3 Yr Treasury

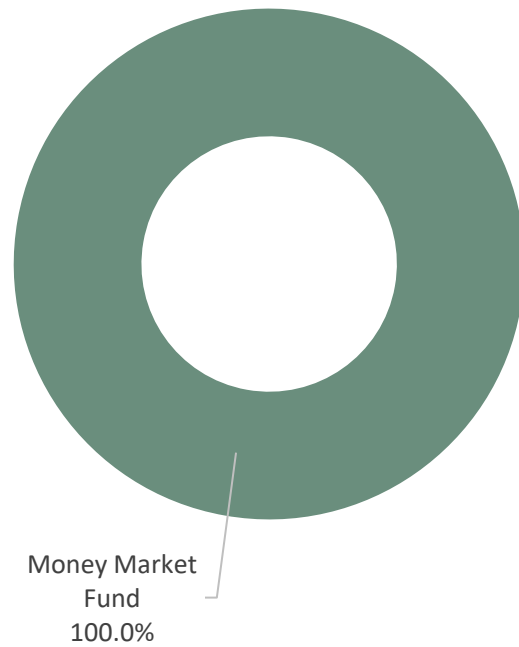
\*\*Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

## Sector Distribution

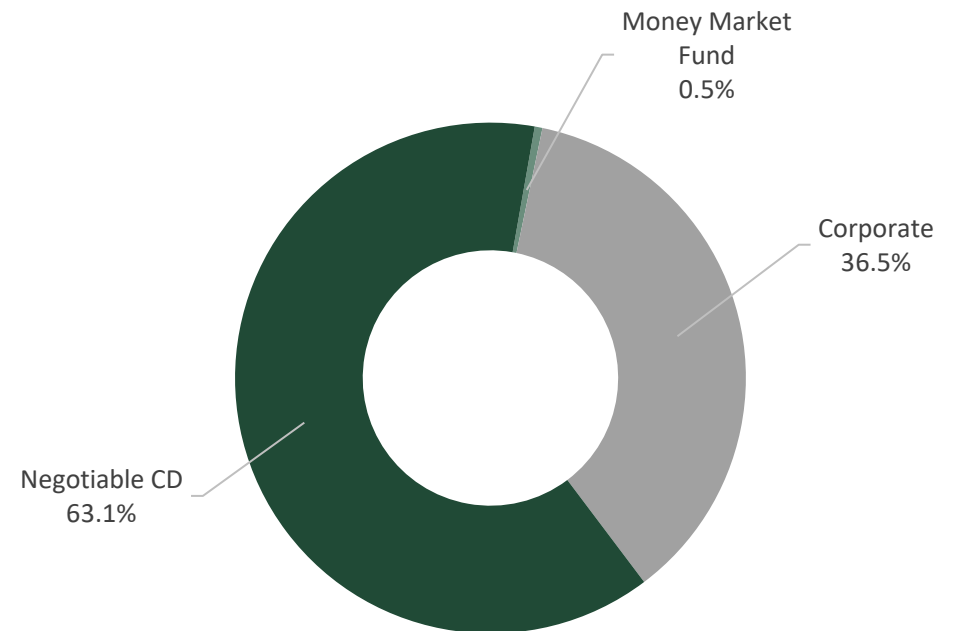
As of June 30, 2022

### PRISM ARC Liquidity

June 30, 2022



March 31, 2022



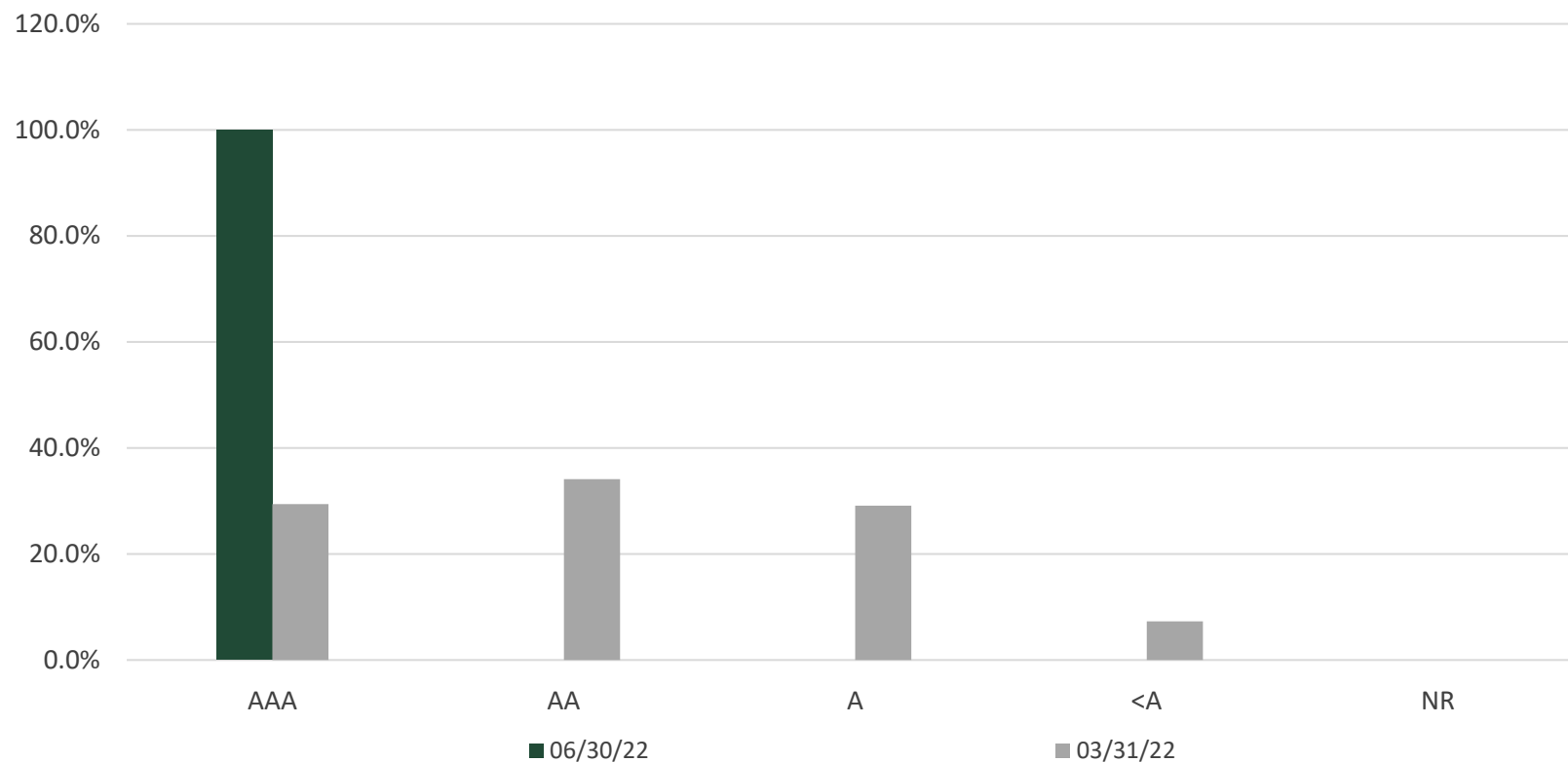
## PRISM ARC Liquidity – Account #10483

| Issue Name                     | Investment Type   | % Portfolio    |
|--------------------------------|-------------------|----------------|
| First American Govt Oblig Fund | Money Market Fund | 100.00%        |
| <b>TOTAL</b>                   |                   | <b>100.00%</b> |

# Quality Distribution

As of June 30, 2022

**PRISM ARC Liquidity**  
June 30, 2022 vs. March 31, 2022



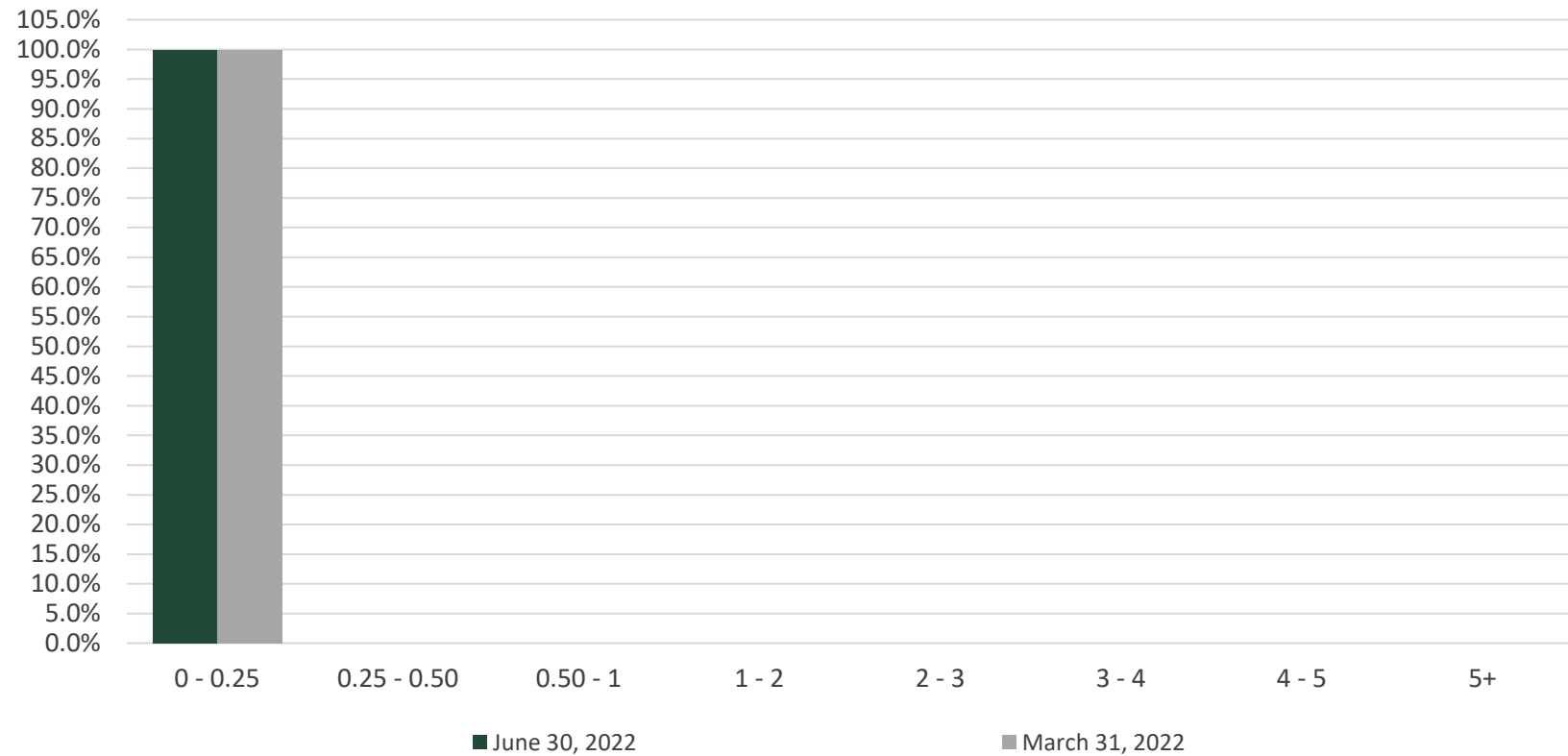
|          | AAA    | AA    | A     | <A   | NR   |
|----------|--------|-------|-------|------|------|
| 06/30/22 | 100.0% | 0.0%  | 0.0%  | 0.0% | 0.0% |
| 03/31/22 | 29.4%  | 34.1% | 29.1% | 7.3% | 0.0% |

Source: S&P Ratings

# Duration Distribution

As of June 30, 2022

**PRISM ARC Liquidity**  
June 30, 2022 vs. March 31, 2022

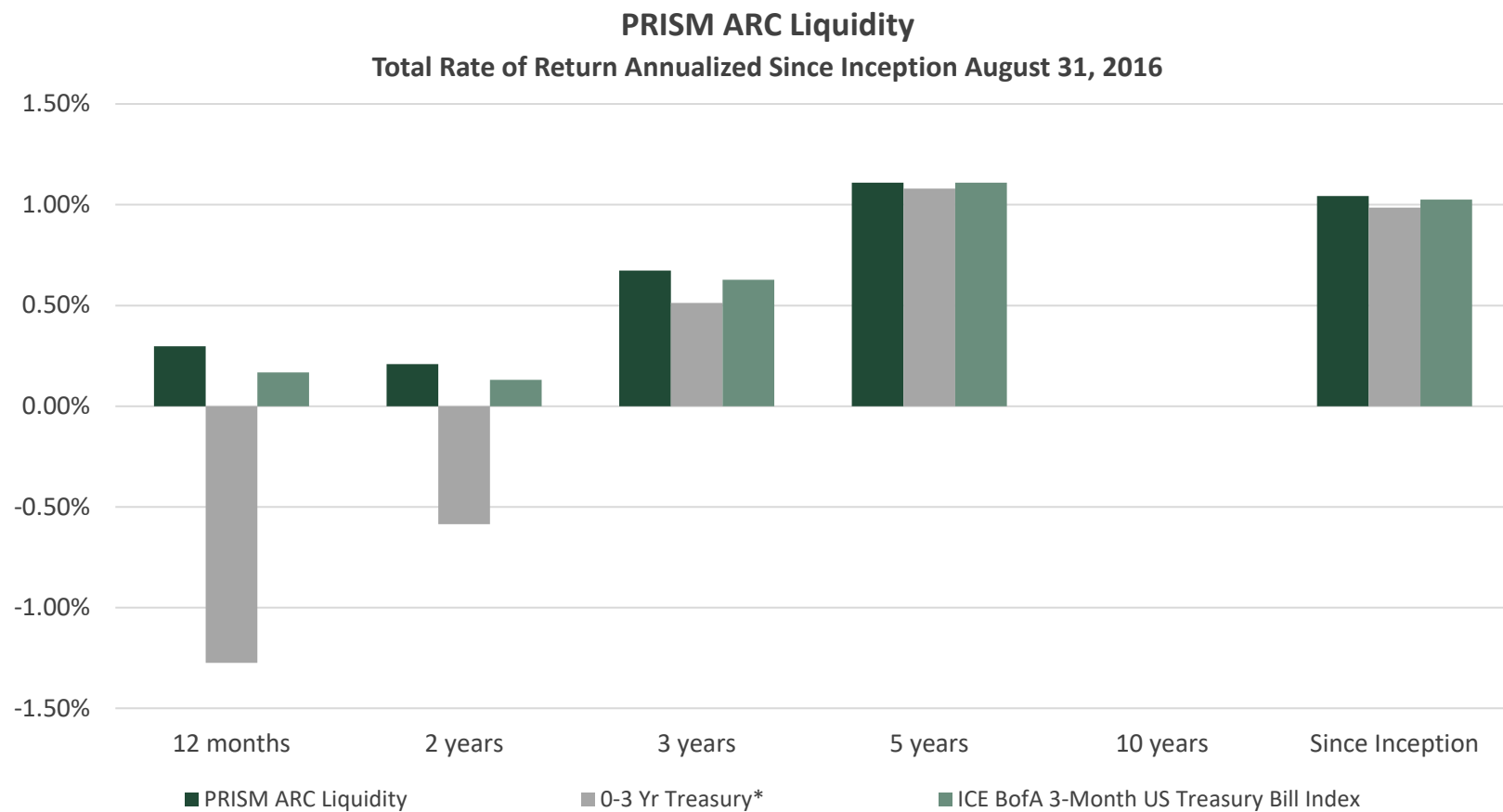


|          | 0 - 0.25 | 0.25 - 0.50 | 0.50 - 1 | 1 - 2 | 2 - 3 | 3 - 4 | 4 - 5 | 5+   |
|----------|----------|-------------|----------|-------|-------|-------|-------|------|
| 06/30/22 | 100.0%   | 0.0%        | 0.0%     | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0% |
| 03/31/22 | 100.0%   | 0.0%        | 0.0%     | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0% |



# Investment Performance

As of June 30, 2022



| TOTAL RATE OF RETURN                    | Annualized |           |         |         |         |          |                 |
|---|------------|-----------|---------|---------|---------|----------|-----------------|
|   | 3 months   | 12 months | 2 years | 3 years | 5 years | 10 years | Since Inception |
| PRISM ARC Liquidity                     | 0.24%      | 0.30%     | 0.21%   | 0.67%   | 1.11%   | N/A      | 1.04%           |
| 0-3 Yr Treasury*                        | -0.15%     | -1.27%    | -0.59%  | 0.51%   | 1.08%   | N/A      | 0.99%           |
| ICE BofA 3-Month US Treasury Bill Index | 0.11%      | 0.17%     | 0.13%   | 0.63%   | 1.11%   | N/A      | 1.03%           |
|   | 0.00%      | N/A       | N/A     | N/A     | N/A     | N/A      | N/A             |

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

\*1 Year Treasury Bill until 12/31/00; then \*30% ICE BofA 3-Month US Treasury Bill, 30% ICE BofA 6-Month US Treasury Bill, 40% ICE BofA 1-3 Yr US Treasury Index



## PRISM ARC Core Fixed Profile

## Portfolio Characteristics

As of June 30, 2022

### PRISM ARC Core Fixed

|                           | 06/30/22   | 03/31/22    |
|---------------------------|------------|-------------|
|                           | Benchmark* | Portfolio   |
| Average Maturity (yrs)    | 4.22       | 4.26        |
| Average Modified Duration | 3.87       | 3.76        |
| Average Purchase Yield    | n/a        | 1.66%       |
| Average Market Yield      | 3.46%      | 3.54%       |
| Average Quality**         | AA+        | AA-/Aa3     |
| Total Market Value        |            | 418,446,602 |
|                           |            | 427,849,049 |

\*ICE BofA 1-10 Yr US Corp & Govt Index

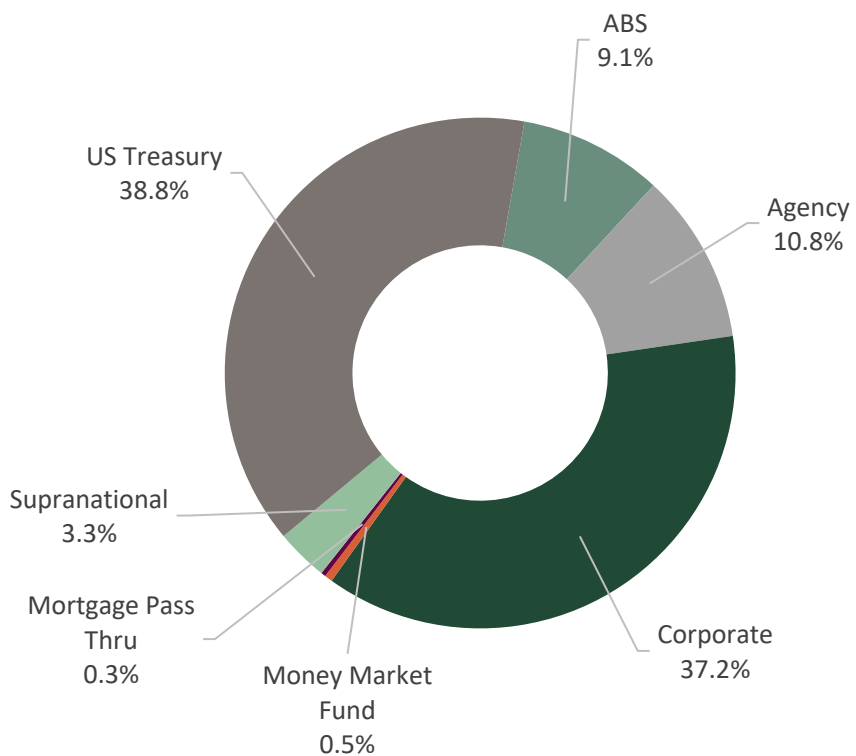
\*\*Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

# Sector Distribution

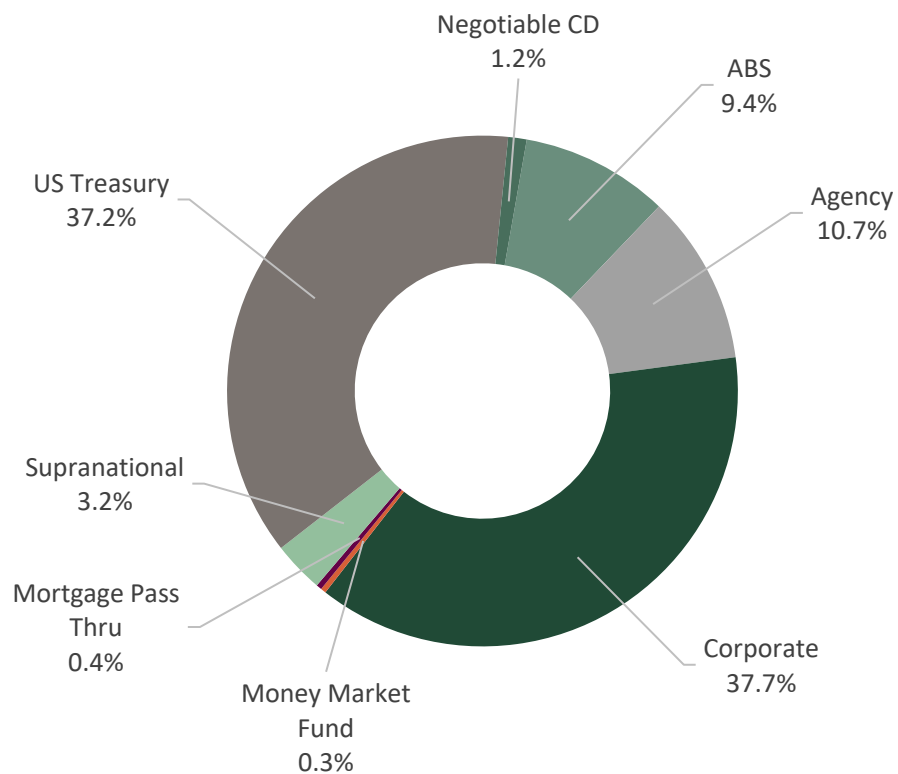
As of June 30, 2022

## PRISM ARC Core Fixed

June 30, 2022



March 31, 2022



## PRISM ARC Core Fixed – Account #10485

| Issue Name                            | Investment Type | % Portfolio |
|---------------------------------------|-----------------|-------------|
| Government of United States           | US Treasury     | 38.83%      |
| Federal National Mortgage Association | Agency          | 5.39%       |
| Federal Home Loan Mortgage Corp       | Agency          | 3.56%       |
| Federal Home Loan Bank                | Agency          | 1.87%       |
| Inter-American Dev Bank               | Supranational   | 1.79%       |
| Hyundai Auto Receivables              | ABS             | 1.72%       |
| Bank of America Corp                  | Corporate       | 1.56%       |
| Toyota Lease Owner Trust              | ABS             | 1.53%       |
| JP Morgan Chase & Co                  | Corporate       | 1.49%       |
| Intl Bank Recon and Development       | Supranational   | 1.46%       |
| Honda ABS                             | ABS             | 1.46%       |
| Goldman Sachs Inc.                    | Corporate       | 1.40%       |
| Capital One                           | Corporate       | 1.38%       |
| Citigroup Inc                         | Corporate       | 1.36%       |
| Morgan Stanley                        | Corporate       | 1.29%       |
| Humana Inc                            | Corporate       | 1.25%       |
| Wells Fargo Corp                      | Corporate       | 1.15%       |
| Bank of Montreal Chicago              | Corporate       | 1.07%       |
| CVS Corp                              | Corporate       | 1.06%       |
| Hyundai Auto Lease Securitization     | ABS             | 0.94%       |
| Verizon Communications Inc            | Corporate       | 0.89%       |
| American Tower Corporation            | Corporate       | 0.87%       |
| Chubb Corporation                     | Corporate       | 0.86%       |
| Simon Property Group Inc              | Corporate       | 0.86%       |
| Guardian Life Global Funding          | Corporate       | 0.86%       |
| Crown Castle Intl Corp                | Corporate       | 0.83%       |
| Metlife Inc                           | Corporate       | 0.82%       |
| HSBC Holdings PLC                     | Corporate       | 0.82%       |
| Toronto Dominion Holdings             | Corporate       | 0.81%       |
| United Health Group Inc               | Corporate       | 0.81%       |
| General Motors Corp                   | Corporate       | 0.77%       |
| Dominion Resources Inc                | Corporate       | 0.76%       |
| GM Financial Automobile Leasing Trust | ABS             | 0.73%       |
| Sempra Energy                         | Corporate       | 0.73%       |
| Roper Technologies Inc                | Corporate       | 0.71%       |
| Nextera Energy Capital                | Corporate       | 0.69%       |
| Bank of Nova Scotia                   | Corporate       | 0.68%       |
| BMW Vehicle Lease Trust               | ABS             | 0.68%       |

## PRISM ARC Core Fixed – Account #10485

| Issue Name                               | Investment Type    | % Portfolio |
|--|--------------------|-------------|
| BMW Corp                                 | Corporate          | 0.66%       |
| US Bancorp                               | Corporate          | 0.66%       |
| Qualcomm Inc                             | Corporate          | 0.66%       |
| Truist Financial Corporation             | Corporate          | 0.66%       |
| Anthem Inc                               | Corporate          | 0.65%       |
| John Deere ABS                           | ABS                | 0.62%       |
| Toyota Motor Corp                        | Corporate          | 0.62%       |
| Shell International                      | Corporate          | 0.59%       |
| AT&T Corporation                         | Corporate          | 0.57%       |
| Berkshire Hathaway                       | Corporate          | 0.57%       |
| Kinder Morgan Inc.                       | Corporate          | 0.55%       |
| First American Govt Oblig Fund           | Money Market Fund  | 0.54%       |
| Comcast Corp                             | Corporate          | 0.52%       |
| GM Financial Securitized Term Auto Trust | ABS                | 0.49%       |
| Mercedes-Benz Auto Lease Trust           | ABS                | 0.41%       |
| Oracle Corp                              | Corporate          | 0.41%       |
| Fred Meyer Inc.                          | Corporate          | 0.41%       |
| Toyota ABS                               | ABS                | 0.36%       |
| BlackRock Inc/New York                   | Corporate          | 0.35%       |
| Valero Energy Corp                       | Corporate          | 0.31%       |
| Walgreens Boot Alliance                  | Corporate          | 0.30%       |
| Deere & Company                          | Corporate          | 0.28%       |
| Amazon.com Inc                           | Corporate          | 0.27%       |
| Broadcom Corp                            | Corporate          | 0.27%       |
| Amgen Inc                                | Corporate          | 0.26%       |
| PNC Financial Services Group             | Corporate          | 0.25%       |
| Burlington Northern Santa Fe             | Corporate          | 0.24%       |
| Charles Schwab Corp/The                  | Corporate          | 0.24%       |
| Federal National Mortgage Association    | Mortgage Pass Thru | 0.24%       |
| Jeffries Group Inc                       | Corporate          | 0.22%       |
| Duke Energy Field Services               | Corporate          | 0.20%       |
| Honda Motor Corporation                  | Corporate          | 0.18%       |
| Ebay                                     | Corporate          | 0.17%       |
| Lowe's Companies Inc.                    | Corporate          | 0.14%       |
| Nissan ABS                               | ABS                | 0.14%       |
| Home Depot                               | Corporate          | 0.08%       |
| Federal Home Loan Mortgage Corp          | Mortgage Pass Thru | 0.08%       |
| Apple Inc                                | Corporate          | 0.06%       |

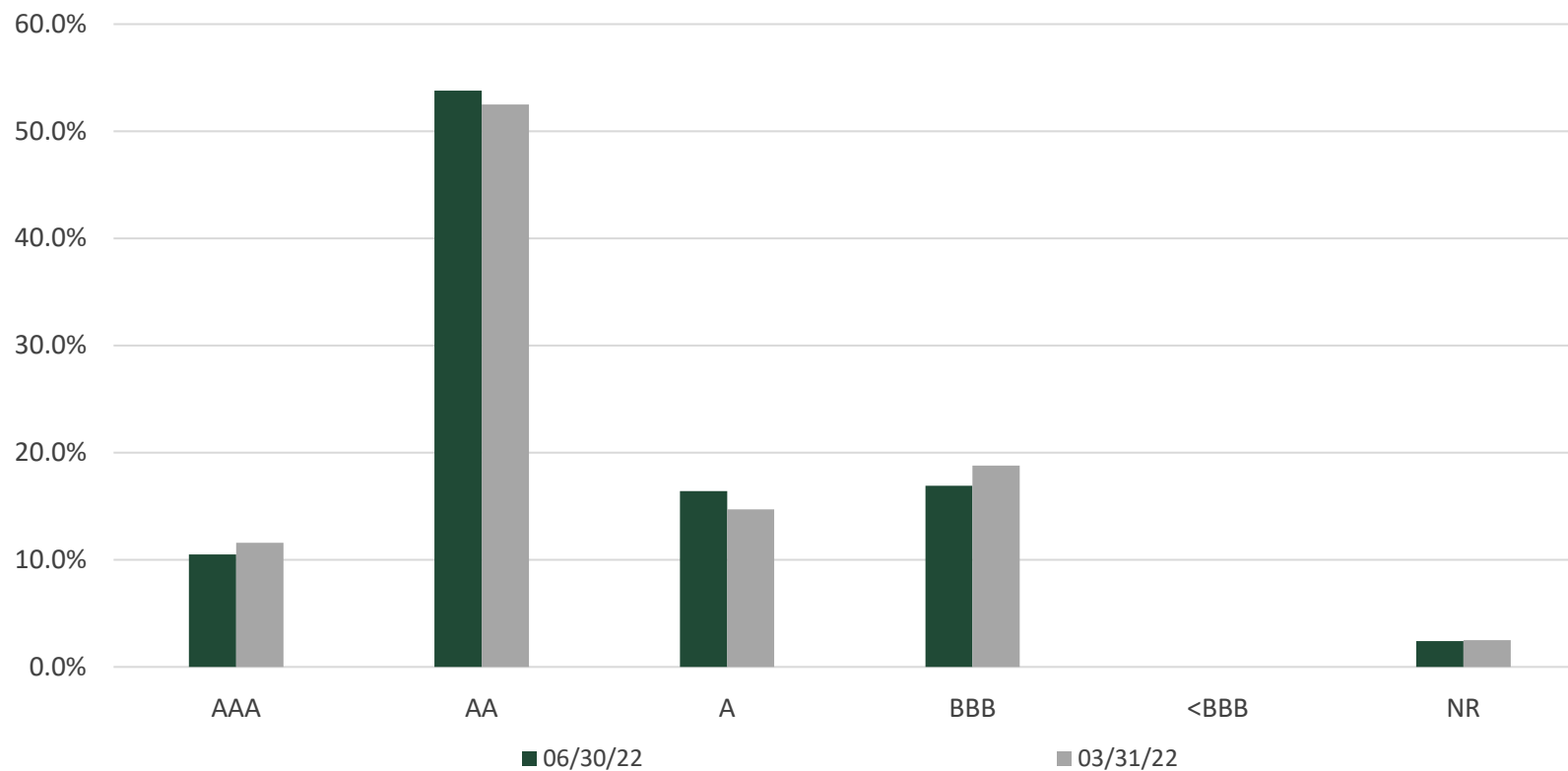
## PRISM ARC Core Fixed – Account #10485

| Issue Name                   | Investment Type | % Portfolio    |
|------------------------------|-----------------|----------------|
| Thermo Fisher Scientific Inc | Corporate       | 0.04%          |
| <b>TOTAL</b>                 |                 | <b>100.00%</b> |

# Quality Distribution

As of June 30, 2022

**PRISM ARC Core Fixed**  
June 30, 2022 vs. March 31, 2022



|          | AAA   | AA    | A     | BBB   | <BBB | NR   |
|----------|-------|-------|-------|-------|------|------|
| 06/30/22 | 10.5% | 53.8% | 16.4% | 16.9% | 0.0% | 2.4% |
| 03/31/22 | 11.6% | 52.5% | 14.7% | 18.8% | 0.0% | 2.5% |

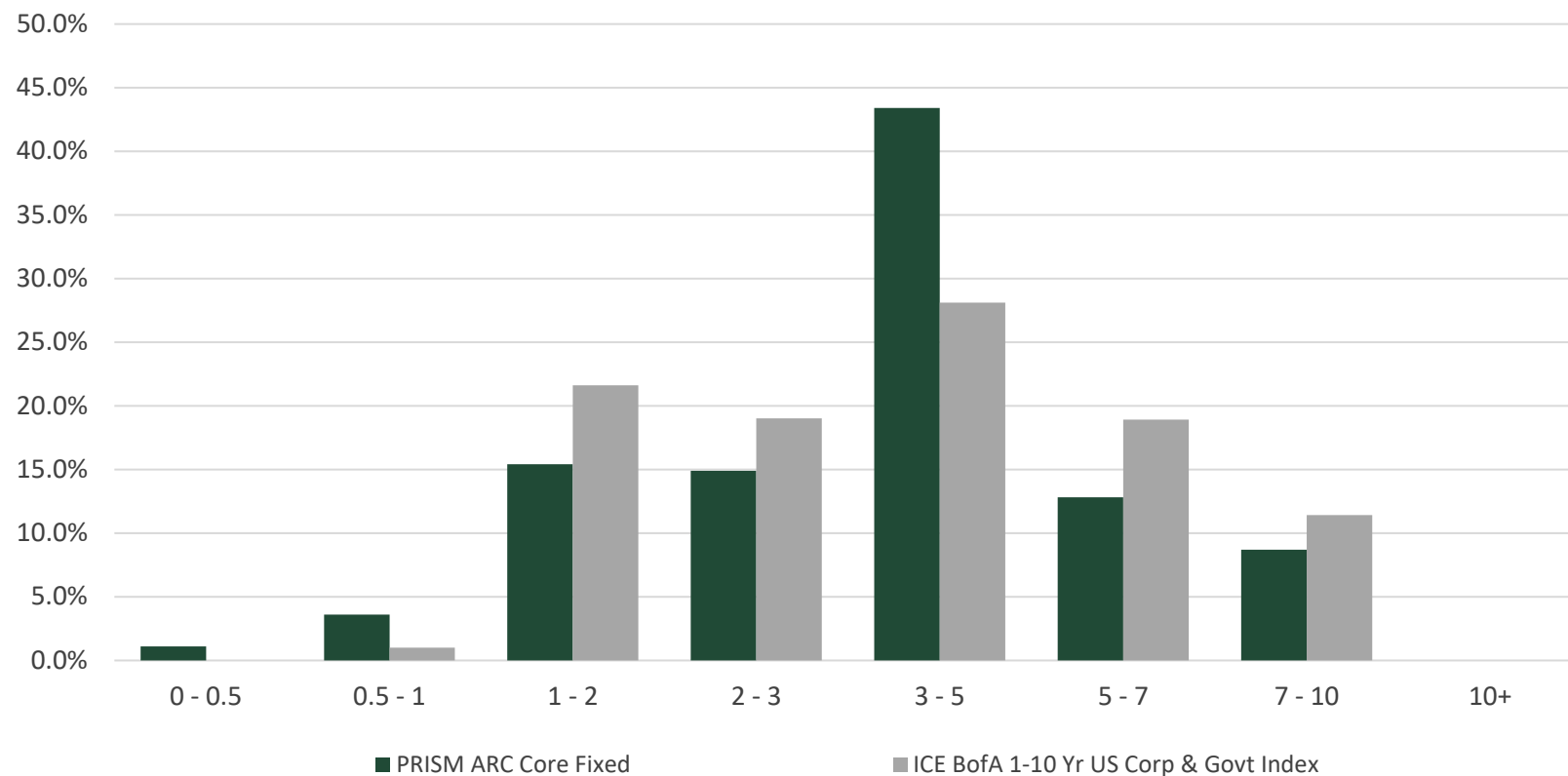
Source: S&P Ratings



# Duration Distribution

As of June 30, 2022

**PRISM ARC Core Fixed**  
Portfolio Compared to the Benchmark



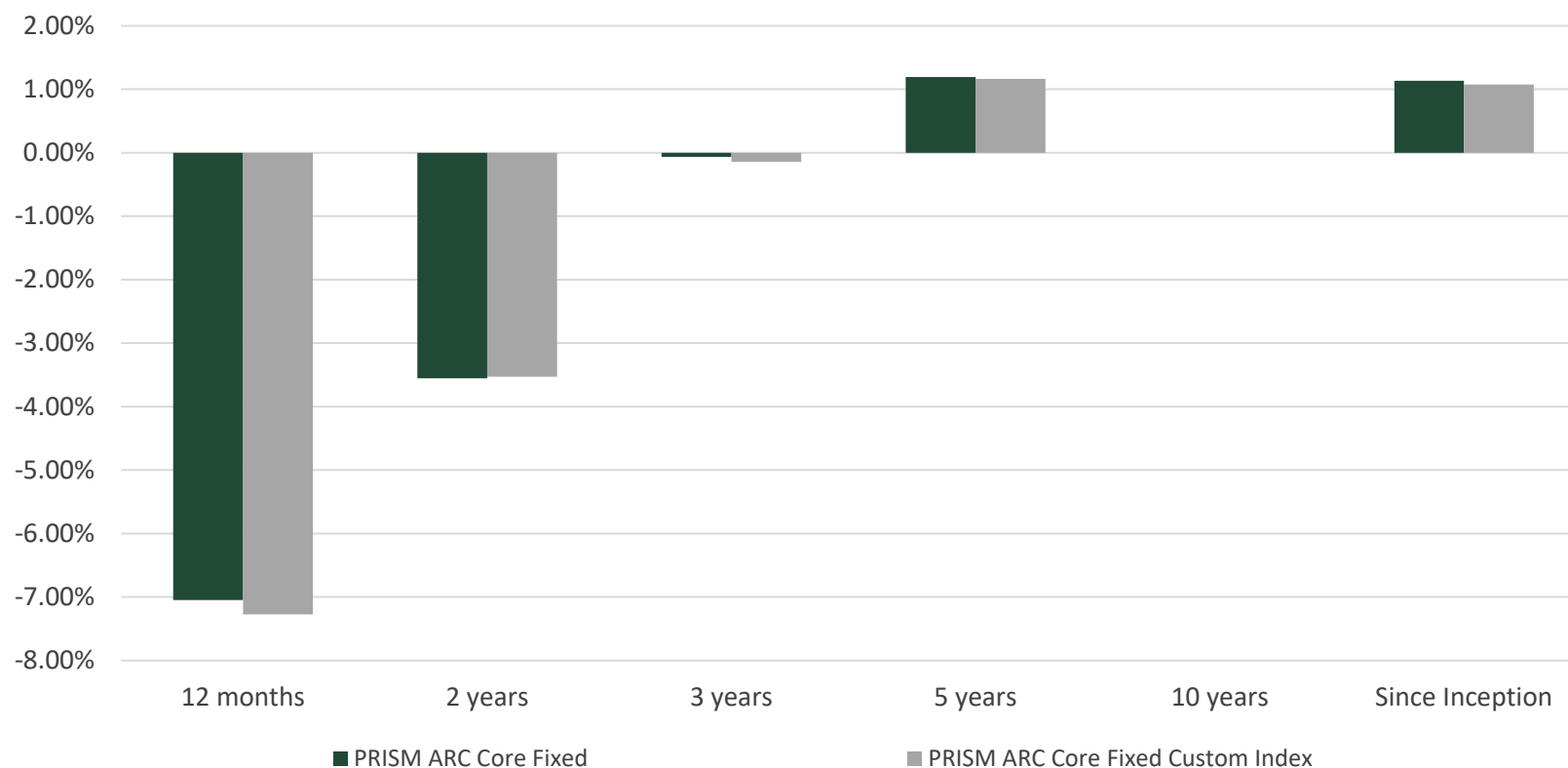
|            | 0 - 0.5 | 0.5 - 1 | 1 - 2 | 2 - 3 | 3 - 5 | 5 - 7 | 7 - 10 | 10+  |
|------------|---------|---------|-------|-------|-------|-------|--------|------|
| Portfolio  | 1.1%    | 3.6%    | 15.4% | 14.9% | 43.4% | 12.8% | 8.7%   | 0.0% |
| Benchmark* | 0.0%    | 1.0%    | 21.6% | 19.0% | 28.1% | 18.9% | 11.4%  | 0.0% |

\*ICE BofA 1-10 Yr US Corp & Govt Index

# Investment Performance

As of June 30, 2022

## PRISM ARC Core Fixed Total Rate of Return Annualized Since Inception August 31, 2016



| TOTAL RATE OF RETURN              | Annualized |           |         |         |         |          | Since Inception |
|-----------------------------------|------------|-----------|---------|---------|---------|----------|-----------------|
|                                   | 3 months   | 12 months | 2 years | 3 years | 5 years | 10 years |                 |
| PRISM ARC Core Fixed              | -2.20%     | -7.05%    | -3.55%  | -0.07%  | 1.19%   | N/A      | 1.13%           |
| PRISM ARC Core Fixed Custom Index | -2.28%     | -7.27%    | -3.53%  | -0.14%  | 1.16%   | N/A      | 1.08%           |

\*ICE BofA 1-5 Yr AAA-A US Corporate & Government Index 3/31/17; then ICE BofA 1-10 Yr US Corporate & Government Index

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



# PRISM ARC Equity Profile

# Periodic Table of Asset Class Returns

As of June 30, 2022

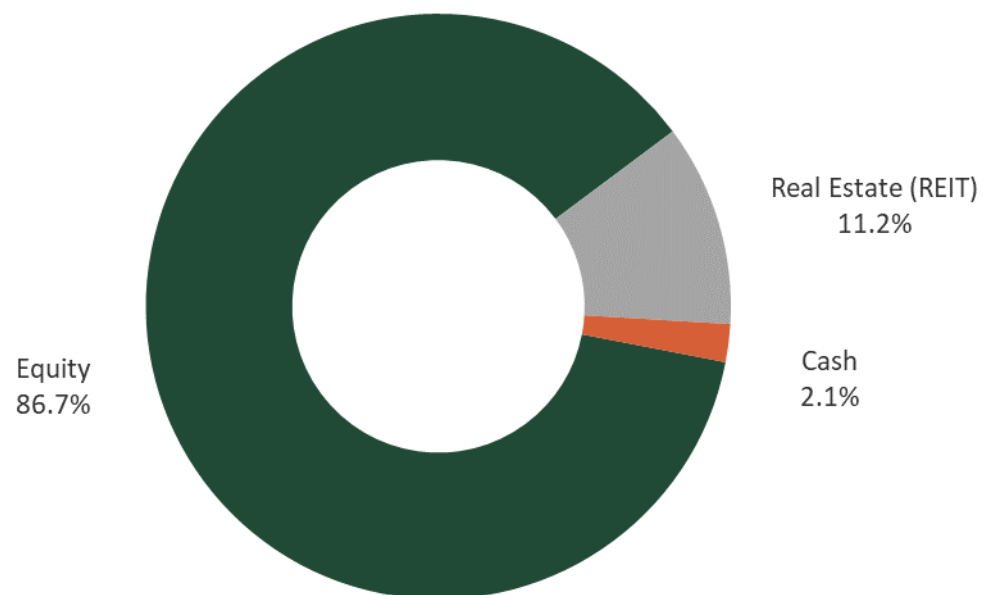
| Annual Returns for Key Indices Ranked in Order of Performance |                                   |                                   |                                    |                                   |                                    |                                    |                                    |                                    |                                   |                                     |
|---|-----------------------------------|-----------------------------------|------------------------------------|-----------------------------------|------------------------------------|------------------------------------|------------------------------------|------------------------------------|-----------------------------------|-------------------------------------|
| 2012  | 2013                              | 2014                              | 2015                               | 2016                              | 2017                               | 2018                               | 2019                               | 2020                               | 2021                              | YTD 2022                            |
| International Real Estate<br>38.0%                            | US Small Cap Stocks<br>39.1%      | US Real Estate<br>30.4%           | US Real Estate<br>2.5%             | US Small Cap Stocks<br>20.4%      | Emerging Market Stocks<br>37.3%    | International Bonds<br>3.2%        | US Large Cap Stocks<br>31.5%       | US Mid Cap Stocks<br>19.8%         | US Real Estate<br>43.1%           | Diversified Commodities<br>35.8%    |
| Emerging Market Stocks<br>18.2%                               | US Mid Cap Stocks<br>36.3%        | US Large Cap Stocks<br>13.7%      | US Large Cap Stocks<br>1.4%        | US High Yield Bonds<br>17.5%      | International Stocks<br>25.0%      | US Core Bonds<br>0.0%              | US Mid Cap Stocks<br>30.6%         | US Small Cap Stocks<br>19.2%       | Diversified Commodities<br>40.4%  | International Bonds<br>-10.0%       |
| US Small Cap Stocks<br>18.2%                                  | US Large Cap Stocks<br>32.4%      | US Mid Cap Stocks<br>13.4%        | International Bonds<br>1.3%        | US Mid Cap Stocks<br>12.6%        | US Large Cap Stocks<br>21.8%       | US High Yield Bonds<br>-2.3%       | US Small Cap Stocks<br>25.9%       | US Large Cap Stocks<br>18.4%       | US Large Cap Stocks<br>28.7%      | US Core Bonds<br>-10.4%             |
| US Real Estate<br>17.8%                                       | International Stocks<br>22.8%     | International Bonds<br>9.1%       | US Core Bonds<br>0.6%              | US Large Cap Stocks<br>12.0%      | US Mid Cap Stocks<br>20.3%         | US Large Cap Stocks<br>-4.4%       | US Real Estate<br>25.8%            | Emerging Market Stocks<br>18.3%    | US Mid Cap Stocks<br>24.0%        | US High Yield Bonds<br>-14.0%       |
| International Stocks<br>17.3%                                 | US High Yield Bonds<br>7.4%       | US Core Bonds<br>6.4%             | US Mid Cap Stocks<br>-0.6%         | Diversified Commodities<br>11.4%  | International Real Estate<br>20.0% | US Real Estate<br>-4.6%            | International Stocks<br>22.0%      | International Stocks<br>7.8%       | US Small Cap Stocks<br>21.1%      | Emerging Market Stocks<br>-17.6%    |
| US Mid Cap Stocks<br>16.0%                                    | International Real Estate<br>5.8% | US Small Cap Stocks<br>6.1%       | International Stocks<br>-0.8%      | Emerging Market Stocks<br>11.2%   | US Small Cap Stocks<br>15.2%       | International Real Estate<br>-6.4% | International Real Estate<br>21.0% | US Core Bonds<br>7.6%              | International Stocks<br>11.3%     | International Stocks<br>-19.6%      |
| US Large Cap Stocks<br>16.0%                                  | US Real Estate<br>2.5%            | International Real Estate<br>2.8% | International Real Estate<br>-3.8% | US Real Estate<br>8.6%            | US High Yield Bonds<br>7.5%        | US Mid Cap Stocks<br>-8.1%         | Emerging Market Stocks<br>18.4%    | US High Yield Bonds<br>6.2%        | International Real Estate<br>8.1% | US Large Cap Stocks<br>-20.0%       |
| US High Yield Bonds<br>15.6%                                  | International Bonds<br>1.8%       | US High Yield Bonds<br>2.5%       | US Small Cap Stocks<br>-4.1%       | International Bonds<br>4.9%       | Diversified Commodities<br>5.8%    | US Small Cap Stocks<br>-11.0%      | Diversified Commodities<br>17.6%   | International Bonds<br>4.7%        | US High Yield Bonds<br>5.4%       | US Real Estate<br>-20.3%            |
| International Bonds<br>8.0%                                   | Diversified Commodities<br>-1.2%  | Emerging Market Stocks<br>-2.2%   | US High Yield Bonds<br>-4.6%       | US Core Bonds<br>2.6%             | US Real Estate<br>5.1%             | International Stocks<br>-13.8%     | US High Yield Bonds<br>14.4%       | International Real Estate<br>-7.1% | US Core Bonds<br>-1.6%            | International Real Estate<br>-20.4% |
| US Core Bonds<br>4.4%   | US Core Bonds<br>-2.3%            | International Stocks<br>-4.9%     | Emerging Market Stocks<br>-14.9%   | International Real Estate<br>1.3% | US Core Bonds<br>3.6%              | Diversified Commodities<br>-13.8%  | US Core Bonds<br>9.0%              | US Real Estate<br>-7.6%            | International Bonds<br>-2.1%      | US Mid Cap Stocks<br>-21.4%         |
| Diversified Commodities<br>0.1%                               | Emerging Market Stocks<br>-2.6%   | Diversified Commodities<br>-33.1% | Diversified Commodities<br>-32.9%  | International Stocks<br>1.0%      | International Bonds<br>2.6%        | Emerging Market Stocks<br>-14.6%   | International Bonds<br>8.1%        | Diversified Commodities<br>-23.7%  | Emerging Market Stocks<br>-2.5%   | US Small Cap Stocks<br>-21.5%       |

Source: Data as of 6/30/2022. Past performance is not indicative of future results. Index returns assume reinvestment of all distributions and do not reflect fees or expenses. It is not possible to invest directly in an index. This information is not intended to constitute an offer, solicitation, recommendation, or advice regarding securities or investment strategy. Please see attached Asset Class Disclosure.

## Current Asset Allocation

As of June 30, 2022

| Asset Class            | Market Value      | % Held        |
|------------------------|-------------------|---------------|
| Equity                 | 80,033,866        | 86.7%         |
| Real Estate (REIT)     | 10,304,983        | 11.2%         |
| Bonds                  | -                 | 0.0%          |
| Commodities            | -                 | 0.0%          |
| Cash                   | 1,930,431         | 2.1%          |
| <b>Total Portfolio</b> | <b>92,269,281</b> | <b>100.0%</b> |

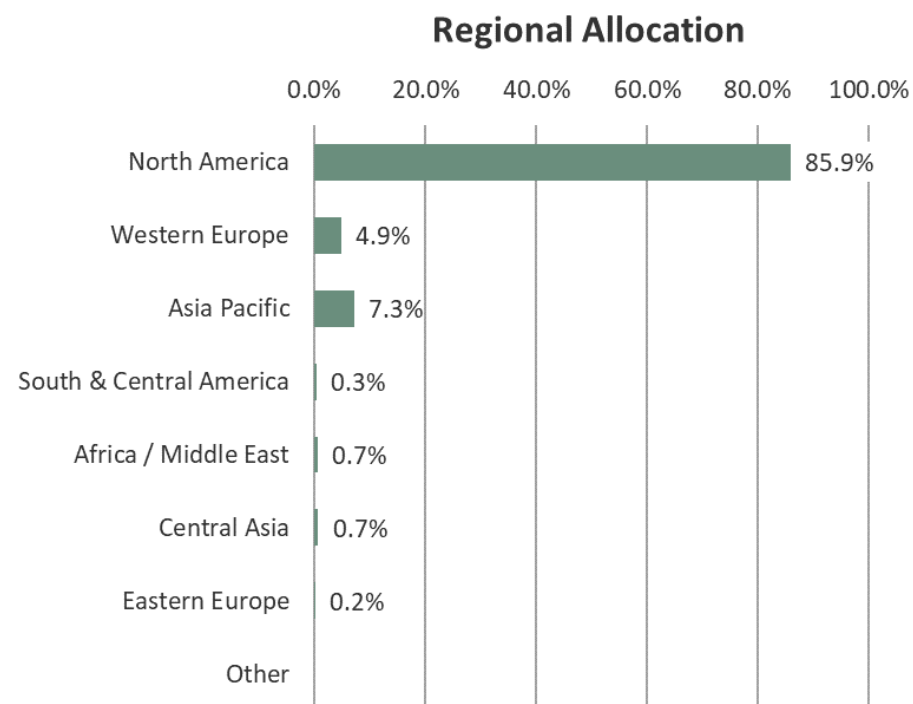
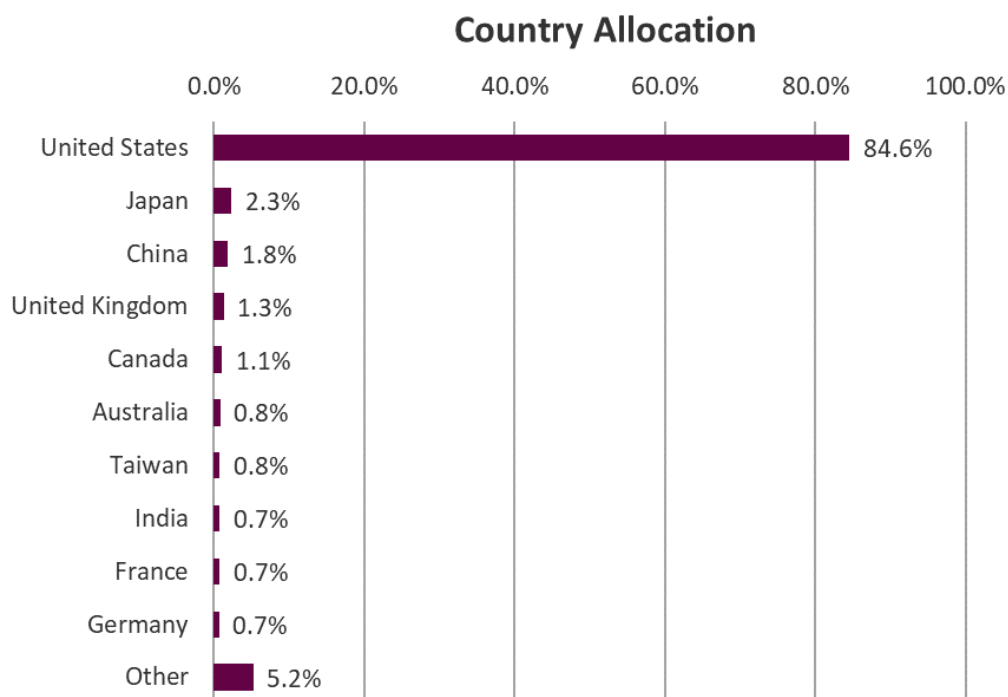


# Current Asset Allocation

As of June 30, 2022

| Country Allocation |               |               |
|--------------------|---------------|---------------|
| Country            | Region        | % Held        |
| United States      | United States | 84.6%         |
| Japan              | Asia          | 2.3%          |
| China              | Asia          | 1.8%          |
| United Kingdom     | Europe        | 1.3%          |
| Canada             | North America | 1.1%          |
| Australia          | Australia     | 0.8%          |
| Taiwan             | Asia          | 0.8%          |
| India              | Asia          | 0.7%          |
| France             | Europe        | 0.7%          |
| Germany            | Europe        | 0.7%          |
| Other              | Various       | 5.2%          |
| <b>Total</b>       |               | <b>100.0%</b> |

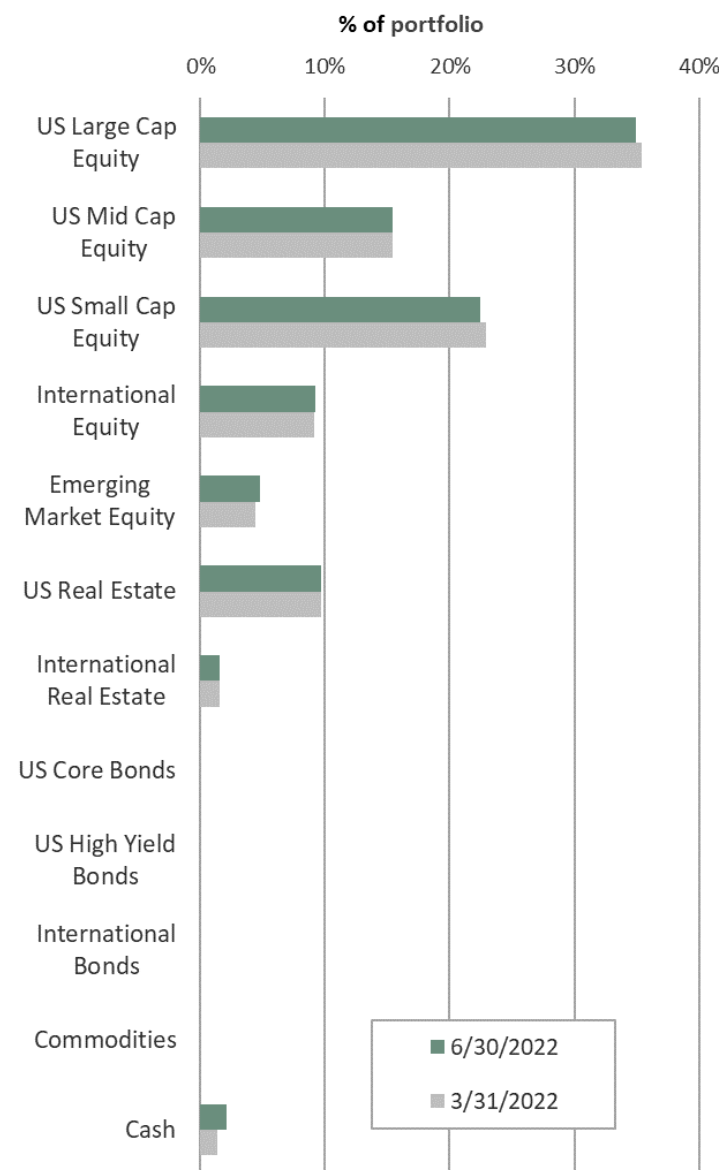
| Regional Allocation     |               |
|-------------------------|---------------|
| Region                  | % Held        |
| North America           | 85.9%         |
| Western Europe          | 4.9%          |
| Asia Pacific            | 7.3%          |
| South & Central America | 0.3%          |
| Africa / Middle East    | 0.7%          |
| Central Asia            | 0.7%          |
| Eastern Europe          | 0.2%          |
| Other                   | 0.0%          |
| <b>Total</b>            | <b>100.0%</b> |



# Change in Portfolio Holdings

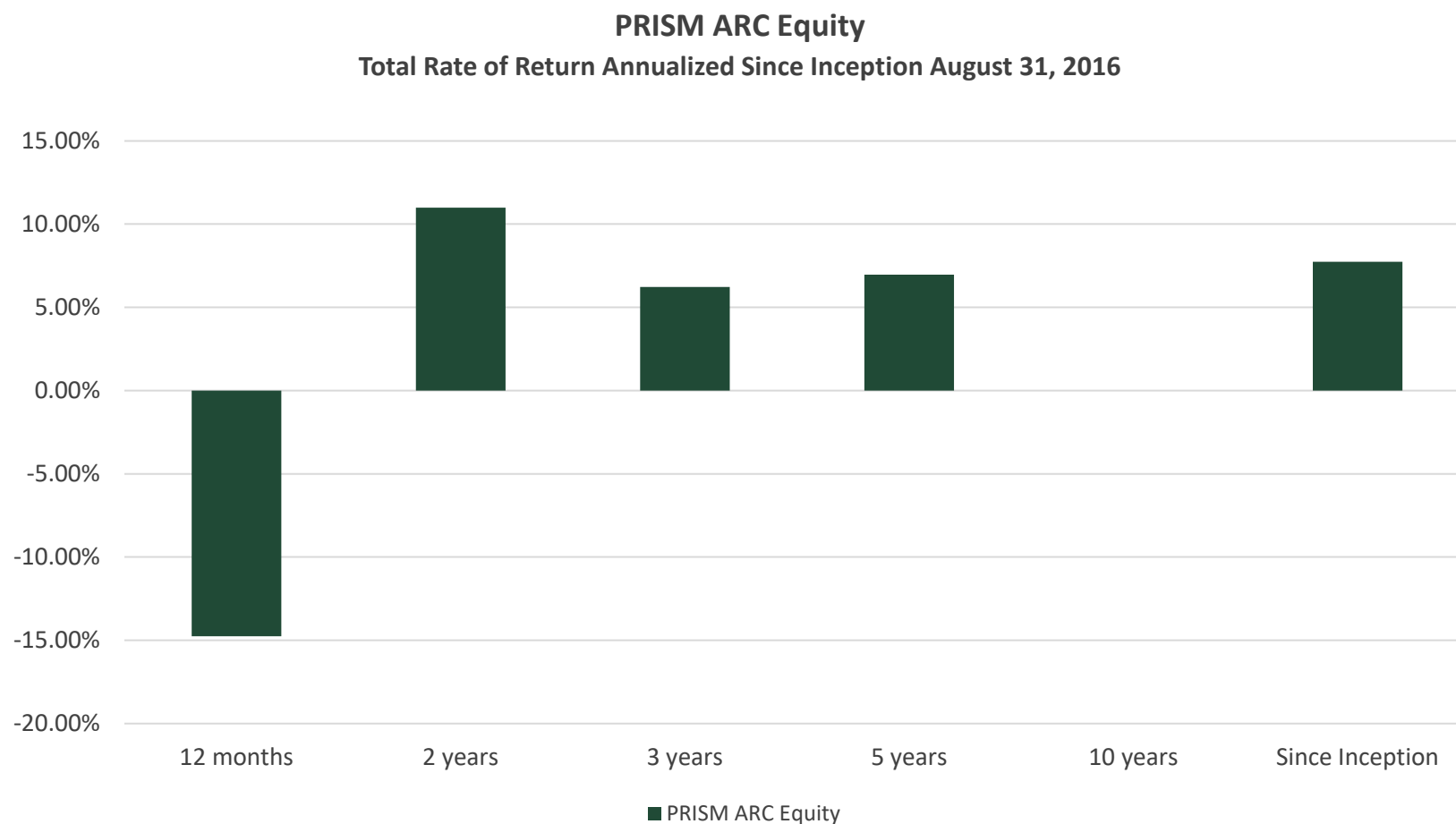
As of June 30, 2022

| Asset Class               | 6/30/2022         |               | 3/31/2022          |               | Change              |              |
|---------------------------|-------------------|---------------|--------------------|---------------|---------------------|--------------|
|                           | Market Value      | % Held        | Market Value       | % Held        | Market Value        | % Held       |
| US Broad Market           | -                 | 0.0%          | -                  | 0.0%          | -                   | 0.0%         |
| US Large Cap Equity       | 32,241,399        | 34.9%         | 38,579,983         | 35.4%         | (6,338,583)         | -0.4%        |
| US Mid Cap Equity         | 14,189,824        | 15.4%         | 16,831,090         | 15.4%         | (2,641,266)         | -0.1%        |
| US Small Cap Equity       | 20,741,355        | 22.5%         | 25,029,543         | 23.0%         | (4,288,188)         | -0.5%        |
| International Equity      | 8,479,790         | 9.2%          | 9,982,459          | 9.2%          | (1,502,669)         | 0.0%         |
| Emerging Market Equity    | 4,381,497         | 4.7%          | 4,852,784          | 4.4%          | (471,287)           | 0.3%         |
| <b>Total Equity</b>       | <b>80,033,866</b> | <b>86.7%</b>  | <b>95,275,859</b>  | <b>87.4%</b>  | <b>(15,241,993)</b> | <b>-0.6%</b> |
| US Real Estate            | 8,894,158         | 9.6%          | 10,579,079         | 9.7%          | (1,684,921)         | -0.1%        |
| International Real Estate | 1,410,825         | 1.5%          | 1,709,462          | 1.6%          | (298,637)           | 0.0%         |
| <b>Total Real Estate</b>  | <b>10,304,983</b> | <b>11.2%</b>  | <b>12,288,542</b>  | <b>11.3%</b>  | <b>(1,983,558)</b>  | <b>-0.1%</b> |
| US Core Bonds             | -                 | 0.0%          | -                  | 0.0%          | -                   | 0.0%         |
| US High Yield Bonds       | -                 | 0.0%          | -                  | 0.0%          | -                   | 0.0%         |
| International Bonds       | -                 | 0.0%          | -                  | 0.0%          | -                   | 0.0%         |
| <b>Total Bonds</b>        | <b>-</b>          | <b>0.0%</b>   | <b>-</b>           | <b>0.0%</b>   | <b>-</b>            | <b>0.0%</b>  |
| Commodities               | -                 | 0.0%          | -                  | 0.0%          | -                   | 0.0%         |
| <b>Total Commodities</b>  | <b>-</b>          | <b>0.0%</b>   | <b>-</b>           | <b>0.0%</b>   | <b>-</b>            | <b>0.0%</b>  |
| Cash                      | 1,930,431         | 2.1%          | 1,490,303          | 1.4%          | 440,128             | 0.7%         |
| <b>Total Cash</b>         | <b>1,930,431</b>  | <b>2.1%</b>   | <b>1,490,303</b>   | <b>1.4%</b>   | <b>440,128</b>      | <b>0.7%</b>  |
| <b>Total Portfolio</b>    | <b>92,269,281</b> | <b>100.0%</b> | <b>109,054,704</b> | <b>100.0%</b> | <b>(16,785,423)</b> | <b>0.0%</b>  |



# Investment Performance

As of June 30, 2022



| TOTAL RATE OF RETURN                            | Annualized |           |         |         |         |          | Since Inception |
|---|------------|-----------|---------|---------|---------|----------|-----------------|
|   | 3 months   | 12 months | 2 years | 3 years | 5 years | 10 years |                 |
| PRISM ARC Equity                                | -15.39%    | -14.76%   | 10.98%  | 6.23%   | 6.97%   | N/A      | 7.73%           |
| Current Expected Annual Return as of 12/31/2021 |            | 8.26%     |         |         |         |          |                 |

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.





# PRISM ARC Consolidated Information

## Portfolio Characteristics

As of June 30, 2022

### PRISM ARC Consolidated

|                               | 06/30/22<br>Portfolio | 03/31/22<br>Portfolio |
|-------------------------------|-----------------------|-----------------------|
| <b>Average Maturity (yrs)</b> | 3.49                  | 3.37                  |
| <b>Modified Duration</b>      | 3.08                  | 2.98                  |
| <b>Average Purchase Yield</b> | 1.73%                 | 1.59%                 |
| <b>Average Market Yield</b>   | 3.10%                 | 2.28%                 |
| <b>Average Quality*</b>       | AA-/Aa3               | AA-/Aa3               |
| <b>Total Market Value</b>     | 511,249,254           | 543,828,870           |

\* Portfolio is S&P and Moody's respectively.

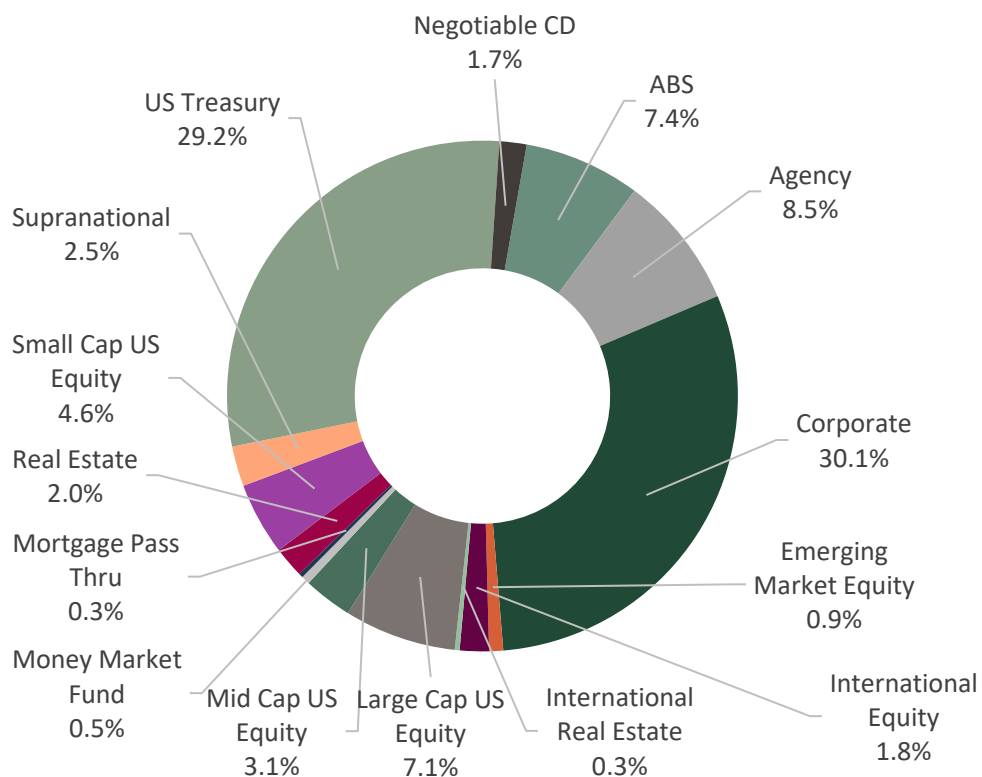
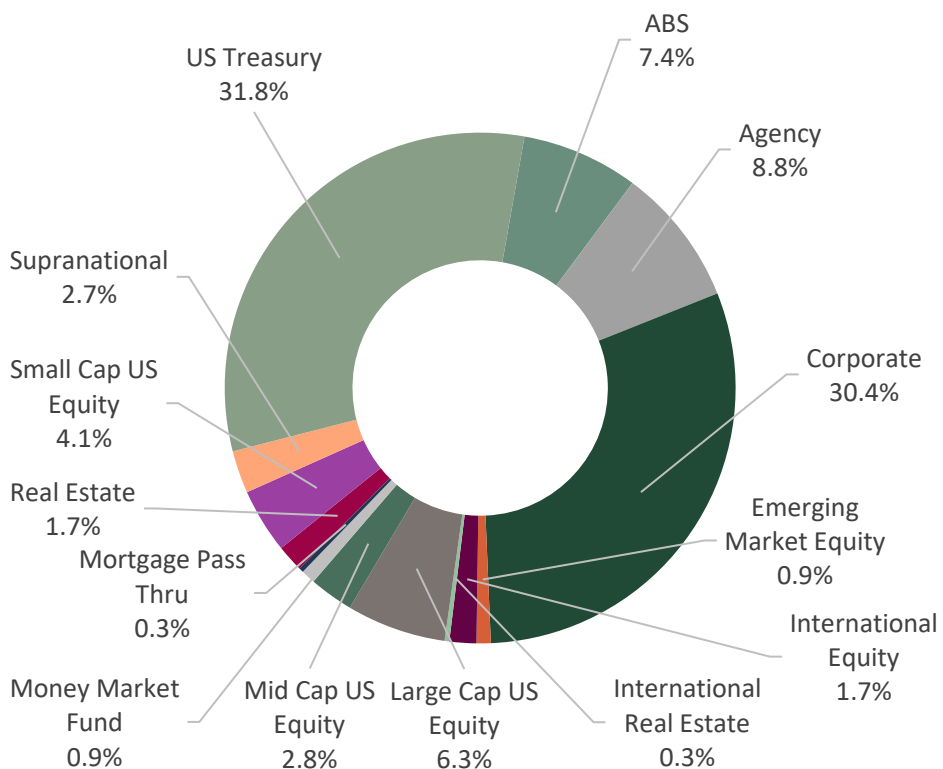
# Sector Distribution

As of June 30, 2022

## PRISM ARC Consolidated

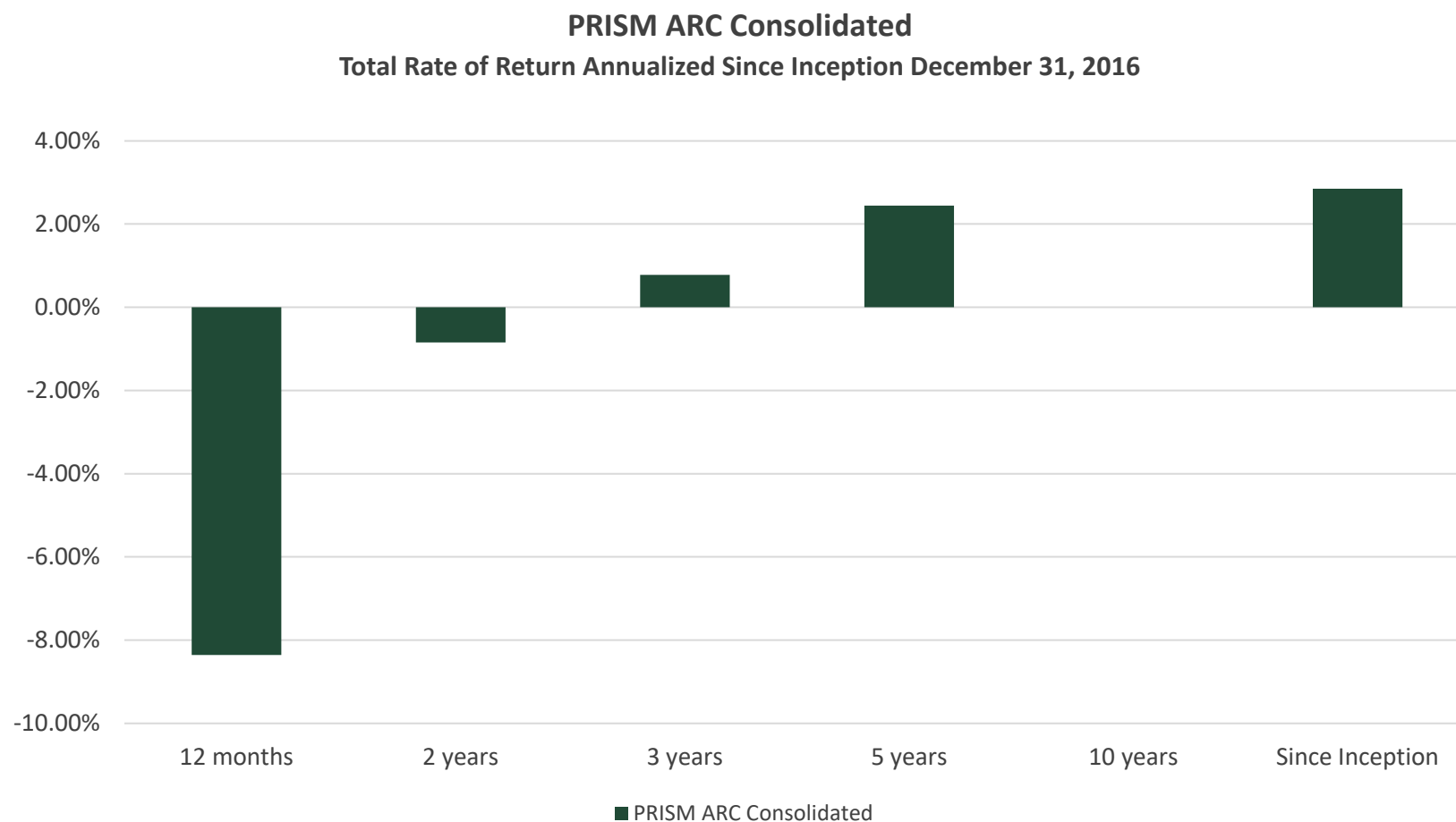
June 30, 2022

March 31, 2022



# Investment Performance

As of June 30, 2022



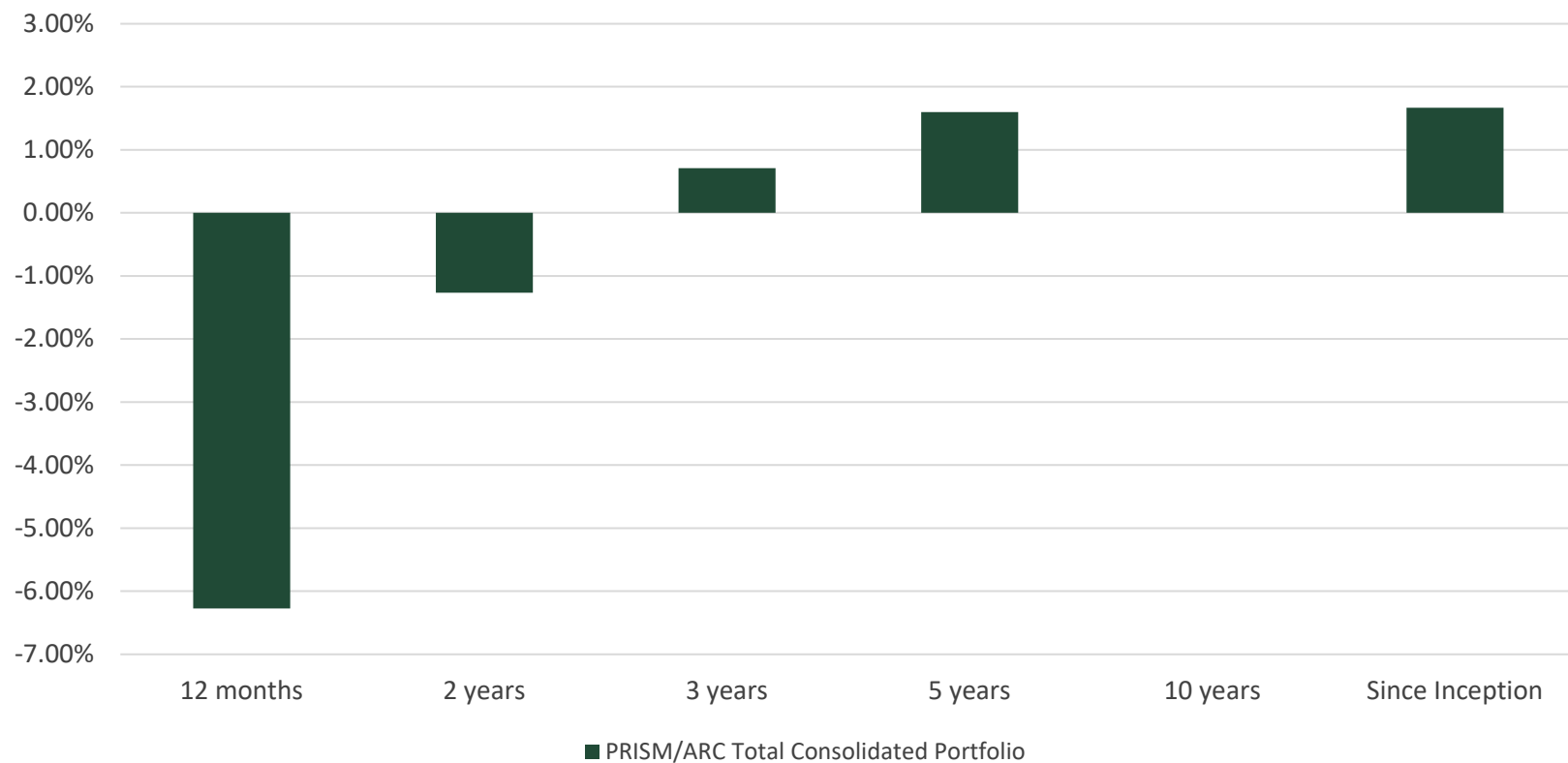
| TOTAL RATE OF RETURN  | Annualized |           |         |         |         |          | Since Inception |
|-----------------------|------------|-----------|---------|---------|---------|----------|-----------------|
|                       | 3 months   | 12 months | 2 years | 3 years | 5 years | 10 years |                 |
| PRIS ARC Consolidated | -4.84%     | -8.35%    | -0.84%  | 0.78%   | 2.44%   | N/A      | 2.85%           |

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

# Investment Performance

As of June 30, 2022

## PRISM/ARC Total Consolidated Portfolio Total Rate of Return Annualized Since Inception December 31, 2016



| TOTAL RATE OF RETURN                   | Annualized |           |         |         |         |          | Since Inception |
|--|------------|-----------|---------|---------|---------|----------|-----------------|
|  | 3 months   | 12 months | 2 years | 3 years | 5 years | 10 years |                 |
| PRISM/ARC Total Consolidated Portfolio | -3.19%     | -6.27%    | -1.27%  | 0.71%   | 1.60%   | N/A      | 1.67%           |

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



# PRISM Portfolio Holdings

# Holdings Report

As of June 30, 2022

## PRISM Liquidity Portfolio - Account #10292

| CUSIP                          | Security Description  | Par Value/Units     | Purchase Date<br>Book Yield | Cost Value<br>Book Value                   | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int.            | % of Port.<br>Gain/Loss             | Moody/S&P<br>Fitch             | Maturity<br>Duration       |
|--------------------------------|---|---------------------|-----------------------------|--|----------------------|---|-------------------------------------|--------------------------------|----------------------------|
| <b>Commercial Paper</b>        |   |                     |                             |  |                      |   |                                     |                                |                            |
| 78015DL73                      | Royal Bank of Canada NY Discount CP<br>1.570% Due 11/07/2022                | 1,000,000.00        | 04/05/2022<br>1.60%         | 990,580.00<br>990,580.00                   | 99.06<br>1.60%       | 990,580.00<br>3,794.17                  | 5.89%<br>0.00                       | P-1 / A-1+<br>NR               | 0.36<br>0.35               |
| <b>TOTAL Commercial Paper</b>  |   | <b>1,000,000.00</b> | <b>1.60%</b>                | <b>990,580.00</b><br><b>990,580.00</b>     | <b>1.60%</b>         | <b>990,580.00</b><br><b>3,794.17</b>    | <b>5.89%</b><br><b>0.00</b>         | <b>P-1 / A-1+</b><br><b>NR</b> | <b>0.36</b><br><b>0.35</b> |
| <b>Corporate</b>               |   |                     |                             |  |                      |   |                                     |                                |                            |
| 911312AQ9                      | UPS Note<br>2.450% Due 10/01/2022   | 1,000,000.00        | 04/25/2022<br>1.75%         | 1,002,980.00<br>1,001,746.24               | 99.95<br>2.64%       | 999,485.00<br>6,125.00                  | 5.96%<br>(2,261.24)                 | A2 / A<br>NR                   | 0.25<br>0.25               |
| 06051GEU9                      | Bank of America Corp Note<br>3.300% Due 01/11/2023                          | 1,000,000.00        | 04/25/2022<br>1.98%         | 1,009,150.00<br>1,006,853.67               | 100.17<br>2.98%      | 1,001,659.00<br>15,583.33               | 6.03%<br>(5,194.67)                 | A2 / A-<br>AA-                 | 0.53<br>0.51               |
| 59217GEE5                      | Metlife Note<br>1.950% Due 01/13/2023                                       | 1,000,000.00        | 03/09/2022<br>1.73%         | 1,001,830.00<br>1,001,164.55               | 99.41<br>3.07%       | 994,080.00<br>9,100.00                  | 5.94%<br>(7,084.55)                 | Aa3 / AA-<br>AA-               | 0.54<br>0.52               |
| 46625HJH4                      | JP Morgan Chase Note<br>3.200% Due 01/25/2023                               | 1,000,000.00        | 03/03/2022<br>1.37%         | 1,015,990.00<br>1,010,265.19               | 100.15<br>2.94%      | 1,001,466.00<br>13,866.67               | 6.02%<br>(8,799.19)                 | A2 / A-<br>AA-                 | 0.57<br>0.55               |
| 06406RAM9                      | Bank of NY Mellon Corp Callable Note Cont 1/2/2023<br>1.850% Due 01/27/2023 | 790,000.00          | 03/09/2022<br>1.52%         | 792,243.60<br>791,463.22                   | 99.34<br>3.01%       | 784,788.37<br>6,251.97                  | 4.69%<br>(6,674.85)                 | A1 / A<br>AA-                  | 0.58<br>0.56               |
| <b>TOTAL Corporate</b>         |   | <b>4,790,000.00</b> | <b>1.68%</b>                | <b>4,822,193.60</b><br><b>4,811,492.87</b> | <b>2.92%</b>         | <b>4,781,478.37</b><br><b>50,926.97</b> | <b>28.63%</b><br><b>(30,014.50)</b> | <b>A1 / A</b><br><b>AA-</b>    | <b>0.49</b><br><b>0.48</b> |
| <b>Money Market Fund</b>       |   |                     |                             |  |                      |   |                                     |                                |                            |
| 262006307                      | Dreyfus Gov't Cash Management Money Market Fund                             | 101,208.92          | Various<br>1.10%            | 101,208.92<br>101,208.92                   | 1.00<br>1.10%        | 101,208.92<br>0.00                      | 0.60%<br>0.00                       | Aaa / AAA<br>NR                | 0.00<br>0.00               |
| <b>TOTAL Money Market Fund</b> |   | <b>101,208.92</b>   | <b>1.10%</b>                | <b>101,208.92</b><br><b>101,208.92</b>     | <b>1.10%</b>         | <b>101,208.92</b><br><b>0.00</b>        | <b>0.60%</b><br><b>0.00</b>         | <b>Aaa / AAA</b><br><b>NR</b>  | <b>0.00</b><br><b>0.00</b> |
| <b>Negotiable CD</b>           |   |                     |                             |  |                      |   |                                     |                                |                            |
| 55380TXV7                      | MUFG Bank Yankee CD<br>0.300% Due 10/31/2022                                | 1,000,000.00        | 04/26/2022<br>1.85%         | 991,967.86<br>994,787.65                   | 99.29<br>2.40%       | 992,882.00<br>2,133.33                  | 5.90%<br>(1,905.65)                 | P-1 / A-1<br>F-1               | 0.34<br>0.33               |
| <b>TOTAL Negotiable CD</b>     |   | <b>1,000,000.00</b> | <b>1.85%</b>                | <b>991,967.86</b><br><b>994,787.65</b>     | <b>2.40%</b>         | <b>992,882.00</b><br><b>2,133.33</b>    | <b>5.90%</b><br><b>(1,905.65)</b>   | <b>Aaa / AA</b><br><b>AA</b>   | <b>0.34</b><br><b>0.33</b> |

# Holdings Report

As of June 30, 2022

## PRISM Liquidity Portfolio - Account #10292

| CUSIP                                   | Security Description                      | Par Value/Units      | Purchase Date<br>Book Yield | Cost Value<br>Book Value                     | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int.             | % of Port.<br>Gain/Loss              | Moody/S&P<br>Fitch             | Maturity<br>Duration       |
|---|---|----------------------|-----------------------------|--|----------------------|--|--------------------------------------|--------------------------------|----------------------------|
| <b>US Treasury</b>                      |   |                      |                             |  |                      |  |                                      |                                |                            |
| 912796X20                               | US Treasury Bill<br>0.651% Due 07/19/2022 | 5,000,000.00         | 03/24/2022<br>0.66%         | 4,989,429.38<br>4,989,429.38                 | 99.79<br>0.66%       | 4,989,429.38<br>8,944.37                 | 29.62%<br>0.00                       | P-1 / A-1+<br>F-1+             | 0.05<br>0.05               |
| 91282CAX9                               | US Treasury Note<br>0.125% Due 11/30/2022 | 5,000,000.00         | Various<br>1.07%            | 4,967,187.50<br>4,980,542.89                 | 99.09<br>2.32%       | 4,954,490.00<br>529.37                   | 29.36%<br>(26,052.89)                | Aaa / AA+<br>AAA               | 0.42<br>0.41               |
| <b>TOTAL US Treasury</b>                |   | <b>10,000,000.00</b> | <b>0.86%</b>                | <b>9,956,616.88</b><br><b>9,969,972.27</b>   | <b>1.49%</b>         | <b>9,943,919.38</b><br><b>9,473.74</b>   | <b>58.98%</b><br><b>(26,052.89)</b>  | <b>Aaa / AAA</b><br><b>Aaa</b> | <b>0.23</b><br><b>0.23</b> |
| <b>TOTAL PORTFOLIO</b>                  |   | <b>16,891,208.92</b> | <b>1.20%</b>                | <b>16,862,567.26</b><br><b>16,868,041.71</b> | <b>1.96%</b>         | <b>16,810,068.67</b><br><b>66,328.21</b> | <b>100.00%</b><br><b>(57,973.04)</b> | <b>Aa1 / AA+</b><br><b>Aaa</b> | <b>0.32</b><br><b>0.31</b> |
| <b>TOTAL MARKET VALUE PLUS ACCRUALS</b> |   |                      |                             |  |                      | <b>16,876,396.88</b>                     |                                      |                                |                            |



# Holdings Report

As of June 30, 2022

## PRISM Short Term Core Portfolio - Account #10290

| CUSIP      | Security Description  | Par Value/Units | Purchase Date<br>Book Yield | Cost Value<br>Book Value     | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int. | % of Port.<br>Gain/Loss | Moody/S&P<br>Fitch | Maturity<br>Duration |
|------------|---|-----------------|-----------------------------|------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| <b>ABS</b> |   |                 |                             |                              |                      |                              |                         |                    |                      |
| 44891VAC5  | Hyundai Auto Lease Trust 2021-B A3<br>0.330% Due 06/17/2024       | 1,495,000.00    | 06/08/2021<br>0.34%         | 1,494,775.75<br>1,494,879.54 | 97.40<br>3.49%       | 1,456,158.41<br>219.27       | 0.55%<br>(38,721.13)    | Aaa / AAA<br>NR    | 1.97<br>0.83         |
| 65479JAD5  | Nissan Auto Receivables Owner 2019-C A3<br>1.930% Due 07/15/2024  | 856,554.70      | 10/16/2019<br>1.94%         | 856,509.47<br>856,535.19     | 99.70<br>2.98%       | 853,997.88<br>734.73         | 0.32%<br>(2,537.31)     | Aaa / AAA<br>NR    | 2.04<br>0.29         |
| 89237VAB5  | Toyota Auto Receivables Trust 2020-C A3<br>0.440% Due 10/15/2024  | 828,973.34      | 07/21/2020<br>0.44%         | 828,909.51<br>828,938.67     | 98.63<br>3.28%       | 817,646.25<br>162.11         | 0.31%<br>(11,292.42)    | Aaa / AAA<br>NR    | 2.30<br>0.48         |
| 43813KAC6  | Honda Auto Receivables Trust 2020-3 A3<br>0.370% Due 10/18/2024   | 1,148,290.07    | 09/22/2020<br>0.38%         | 1,148,121.39<br>1,148,215.67 | 98.19<br>3.38%       | 1,127,494.54<br>153.42       | 0.43%<br>(20,721.13)    | NR / AAA<br>AAA    | 2.30<br>0.60         |
| 89239CAC3  | Toyota Lease Owner Trust 2021-B A3<br>0.420% Due 10/21/2024       | 1,145,000.00    | 07/27/2021<br>0.42%         | 1,144,984.54<br>1,144,990.25 | 96.35<br>3.69%       | 1,103,255.59<br>146.94       | 0.42%<br>(41,734.66)    | Aaa / NR<br>AAA    | 2.31<br>1.13         |
| 58769KAD6  | Mercedes-Benz Auto Lease Trust 2021-B A3<br>0.400% Due 11/15/2024 | 1,190,000.00    | 06/22/2021<br>0.40%         | 1,189,910.16<br>1,189,945.61 | 96.81<br>3.55%       | 1,152,066.37<br>211.56       | 0.44%<br>(37,879.24)    | NR / AAA<br>AAA    | 2.38<br>1.02         |
| 09690AAC7  | BMW Vehicle Lease Trust 2021-2 A3<br>0.330% Due 12/26/2024        | 945,000.00      | 09/08/2021<br>0.34%         | 944,902.48<br>944,936.39     | 97.07<br>3.49%       | 917,304.89<br>51.98          | 0.35%<br>(27,631.50)    | Aaa / NR<br>AAA    | 2.49<br>0.93         |
| 44891WAC3  | Hyundai Auto Lease Trust 2022-A A3<br>1.160% Due 01/15/2025       | 1,200,000.00    | 01/11/2022<br>1.16%         | 1,199,973.48<br>1,199,978.77 | 96.61<br>3.66%       | 1,159,276.80<br>618.67       | 0.44%<br>(40,701.97)    | Aaa / AAA<br>NR    | 2.55<br>1.37         |
| 89238LAC4  | Toyota Lease Owner Trust 2022-A A3<br>1.960% Due 02/20/2025       | 2,555,000.00    | 02/23/2022<br>1.98%         | 2,554,597.84<br>2,554,656.52 | 97.47<br>3.55%       | 2,490,269.08<br>1,530.16     | 0.94%<br>(64,387.44)    | NR / AAA<br>AAA    | 2.65<br>1.61         |
| 36265MAC9  | GM Financial Auto Lease Trust 2022-1 A3<br>1.900% Due 03/20/2025  | 2,095,000.00    | 02/15/2022<br>1.91%         | 2,094,981.98<br>2,094,984.91 | 97.35<br>3.70%       | 2,039,404.99<br>1,216.26     | 0.77%<br>(55,579.92)    | Aaa / NR<br>AAA    | 2.72<br>1.50         |
| 05601XAC3  | BMW Vehicle Lease Trust 2022-1 A3<br>1.100% Due 03/25/2025        | 995,000.00      | 01/11/2022<br>1.11%         | 994,851.25<br>994,881.71     | 96.55<br>3.84%       | 960,667.53<br>182.42         | 0.36%<br>(34,214.18)    | NR / AAA<br>AAA    | 2.74<br>1.27         |
| 36266FAC3  | GM Financial Auto Lease Trust 2022-2 A3<br>3.420% Due 06/20/2025  | 1,270,000.00    | 05/03/2022<br>3.45%         | 1,269,867.54<br>1,269,875.97 | 99.49<br>3.74%       | 1,263,514.11<br>1,327.15     | 0.48%<br>(6,361.86)     | NR / AAA<br>AAA    | 2.98<br>1.71         |
| 47788UAC6  | John Deere Owner Trust 2021-A A3<br>0.360% Due 09/15/2025         | 940,000.00      | 03/02/2021<br>0.37%         | 939,819.33<br>939,885.00     | 96.15<br>3.93%       | 903,817.52<br>150.40         | 0.34%<br>(36,067.48)    | Aaa / NR<br>AAA    | 3.21<br>1.08         |
| 44933LAC7  | Hyundai Auto Receivables Trust 2021-A A3<br>0.380% Due 09/15/2025 | 850,000.00      | 04/20/2021<br>0.38%         | 849,910.58<br>849,945.05     | 96.59<br>3.80%       | 821,008.20<br>143.56         | 0.31%<br>(28,936.85)    | NR / AAA<br>AAA    | 3.21<br>1.00         |
| 44934KAC8  | Hyundai Auto Receivables Trust 2021-B A3<br>0.380% Due 01/15/2026 | 2,175,000.00    | 07/20/2021<br>0.39%         | 2,174,519.98<br>2,174,661.68 | 96.00<br>3.62%       | 2,088,002.18<br>367.33       | 0.79%<br>(86,659.50)    | NR / AAA<br>AAA    | 3.55<br>1.25         |
| 43815GAC3  | Honda Auto Receivables Trust 2021-4 A3<br>0.880% Due 01/21/2026   | 1,020,000.00    | 11/16/2021<br>0.89%         | 1,019,784.98<br>1,019,824.72 | 95.37<br>3.78%       | 972,807.66<br>249.33         | 0.37%<br>(47,017.06)    | Aaa / NR<br>AAA    | 3.56<br>1.62         |
| 47789QAC4  | John Deere Owner Trust 2021-B A3<br>0.520% Due 03/16/2026         | 1,020,000.00    | 07/13/2021<br>0.52%         | 1,019,909.02<br>1,019,932.57 | 94.89<br>3.90%       | 967,911.66<br>235.73         | 0.37%<br>(52,020.91)    | Aaa / NR<br>AAA    | 3.71<br>1.53         |

# Holdings Report

As of June 30, 2022

## PRISM Short Term Core Portfolio - Account #10290

| CUSIP            | Security Description  | Par Value/Units      | Purchase Date<br>Book Yield | Cost Value<br>Book Value                     | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int.             | % of Port.<br>Gain/Loss              | Moody/S&P<br>Fitch             | Maturity<br>Duration       |
|------------------|---|----------------------|-----------------------------|--|----------------------|--|--------------------------------------|--------------------------------|----------------------------|
| 44935FAD6        | Hyundai Auto Receivables Trust 2021-C A3<br>0.740% Due 05/15/2026 | 730,000.00           | 11/09/2021<br>0.75%         | 729,837.06<br>729,868.94                     | 95.56<br>3.57%       | 697,552.96<br>240.09                     | 0.26%<br>(32,315.98)                 | NR / AAA<br>AAA                | 3.88<br>1.59               |
| 43815BAC4        | Honda Auto Receivables Trust 2022-1 A3<br>1.880% Due 05/15/2026   | 1,640,000.00         | 02/15/2022<br>1.89%         | 1,639,753.34<br>1,639,780.16                 | 96.81<br>3.55%       | 1,587,631.52<br>1,370.31                 | 0.60%<br>(52,148.64)                 | Aaa / AAA<br>NR                | 3.88<br>1.94               |
| 05602RAD3        | BMW Vehicle Owner Trust 2022-A A3<br>3.210% Due 08/25/2026        | 985,000.00           | 05/10/2022<br>3.23%         | 984,948.78<br>984,950.77                     | 98.96<br>4.46%       | 974,741.23<br>526.98                     | 0.37%<br>(10,209.54)                 | Aaa / AAA<br>NR                | 4.16<br>0.85               |
| 362554AC1        | GM Financial Securitized Term 2021-4 A3<br>0.680% Due 09/16/2026  | 775,000.00           | 10/13/2021<br>0.68%         | 774,980.24<br>774,984.27                     | 94.95<br>4.17%       | 735,825.30<br>219.58                     | 0.28%<br>(39,158.97)                 | Aaa / AAA<br>NR                | 4.22<br>1.47               |
| 47787JAC2        | John Deere Owner Trust 2022-A A3<br>2.320% Due 09/16/2026         | 1,255,000.00         | 03/10/2022<br>2.34%         | 1,254,722.39<br>1,254,745.61                 | 97.45<br>3.74%       | 1,223,033.90<br>1,294.04                 | 0.46%<br>(31,711.71)                 | Aaa / NR<br>AAA                | 4.22<br>1.82               |
| 448977AD0        | Hyundai Auto Receivables Trust 2022-A A3<br>2.220% Due 10/15/2026 | 1,795,000.00         | 03/09/2022<br>2.23%         | 1,794,930.89<br>1,794,937.12                 | 96.92<br>3.83%       | 1,739,715.81<br>1,771.07                 | 0.66%<br>(55,221.31)                 | NR / AAA<br>AAA                | 4.30<br>1.95               |
| 380146AC4        | GM Financial Auto Receivables 2022-1 A3<br>1.260% Due 11/16/2026  | 660,000.00           | 01/11/2022<br>1.27%         | 659,942.65<br>659,950.36                     | 95.68<br>4.09%       | 631,468.20<br>346.50                     | 0.24%<br>(28,482.16)                 | NR / AAA<br>AAA                | 4.38<br>1.55               |
| 362585AC5        | GM Financial Securitized ART 2022-2 A3<br>3.100% Due 02/16/2027   | 975,000.00           | 04/05/2022<br>3.13%         | 974,796.23<br>974,809.09                     | 99.09<br>3.60%       | 966,169.43<br>1,259.38                   | 0.37%<br>(8,639.66)                  | Aaa / AAA<br>NR                | 4.64<br>1.90               |
| 02582JIT8        | American Express Credit Trust 2022-2 A<br>3.390% Due 05/17/2027   | 2,445,000.00         | 05/17/2022<br>3.42%         | 2,444,459.17<br>2,444,478.08                 | 99.89<br>3.46%       | 2,442,190.69<br>3,683.80                 | 0.93%<br>(2,287.39)                  | NR / AAA<br>AAA                | 4.88<br>2.68               |
| <b>TOTAL ABS</b> |   | <b>32,988,818.11</b> | <b>1.51%</b>                | <b>32,984,700.03</b><br><b>32,985,572.62</b> | <b>3.66%</b>         | <b>32,092,932.70</b><br><b>18,412.77</b> | <b>12.16%</b><br><b>(892,639.92)</b> | <b>Aaa / AAA</b><br><b>Aaa</b> | <b>3.30</b><br><b>1.44</b> |
| <b>Agency</b>    |   |                      |                             |  |                      |  |                                      |                                |                            |
| 3135G05G4        | FNMA Note<br>0.250% Due 07/10/2023                                | 2,830,000.00         | 07/08/2020<br>0.32%         | 2,823,915.50<br>2,827,921.82                 | 97.35<br>2.88%       | 2,755,058.77<br>3,360.63                 | 1.04%<br>(72,863.05)                 | Aaa / AA+<br>AAA               | 1.03<br>1.01               |
| 313383YJ4        | FHLB Note<br>3.375% Due 09/08/2023                                | 5,000,000.00         | Various<br>3.05%            | 5,072,704.27<br>5,017,926.95                 | 100.51<br>2.93%      | 5,025,585.00<br>52,968.75                | 1.92%<br>7,658.05                    | Aaa / AA+<br>NR                | 1.19<br>1.15               |
| 3130A0F70        | FHLB Note<br>3.375% Due 12/08/2023                                | 7,500,000.00         | Various<br>2.80%            | 7,695,678.75<br>7,557,364.48                 | 100.57<br>2.97%      | 7,542,585.00<br>16,171.89                | 2.86%<br>(14,779.48)                 | Aaa / AA+<br>AAA               | 1.44<br>1.39               |
| 3130A2UW4        | FHLB Note<br>2.875% Due 09/13/2024                                | 3,000,000.00         | Various<br>1.68%            | 3,170,790.00<br>3,075,735.06                 | 99.67<br>3.03%       | 2,990,208.00<br>25,875.00                | 1.14%<br>(85,527.06)                 | Aaa / AA+<br>AAA               | 2.21<br>2.10               |
| 3135G0W66        | FNMA Note<br>1.625% Due 10/15/2024                                | 3,000,000.00         | 11/08/2019<br>1.80%         | 2,975,100.00<br>2,988,415.06                 | 97.00<br>2.99%       | 2,909,877.00<br>10,291.67                | 1.11%<br>(78,538.06)                 | Aaa / AA+<br>AAA               | 2.30<br>2.22               |
| 3130A3GE8        | FHLB Note<br>2.750% Due 12/13/2024                                | 4,000,000.00         | 02/06/2020<br>1.54%         | 4,225,040.00<br>4,114,047.42                 | 99.38<br>3.01%       | 3,975,332.00<br>5,500.00                 | 1.51%<br>(138,715.42)                | Aaa / AA+<br>NR                | 2.46<br>2.35               |
| 3135G0X24        | FNMA Note<br>1.625% Due 01/07/2025                                | 6,000,000.00         | Various<br>1.21%            | 6,116,689.80<br>6,060,875.77                 | 96.64<br>3.02%       | 5,798,238.00<br>47,125.00                | 2.21%<br>(262,637.77)                | Aaa / AA+<br>AAA               | 2.53<br>2.42               |

# Holdings Report

As of June 30, 2022

## PRISM Short Term Core Portfolio - Account #10290

| CUSIP               | Security Description  | Par Value/Units      | Purchase Date<br>Book Yield | Cost Value<br>Book Value                     | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int.              | % of Port.<br>Gain/Loss                | Moody/S&P<br>Fitch             | Maturity<br>Duration       |
|---------------------|---|----------------------|-----------------------------|--|----------------------|---|--|--------------------------------|----------------------------|
| 3137EAEPO           | FHLMC Note<br>1.500% Due 02/12/2025                                       | 6,500,000.00         | Various<br>1.41%            | 6,526,698.40<br>6,514,179.80                 | 96.21<br>3.02%       | 6,253,403.00<br>37,645.84                 | 2.38%<br>(260,776.80)                  | Aaa / AA+<br>AAA               | 2.62<br>2.52               |
| 3130A4CH3           | FHLB Note<br>2.375% Due 03/14/2025  | 1,500,000.00         | 03/19/2020<br>1.18%         | 1,586,655.00<br>1,546,993.67                 | 98.15<br>3.09%       | 1,472,305.50<br>10,588.54                 | 0.56%<br>(74,688.17)                   | Aaa / AA+<br>AAA               | 2.71<br>2.58               |
| 3135G03U5           | FNMA Note<br>0.625% Due 04/22/2025  | 2,880,000.00         | 04/22/2020<br>0.67%         | 2,874,067.20<br>2,876,662.80                 | 93.60<br>3.02%       | 2,695,573.44<br>3,450.00                  | 1.02%<br>(181,089.36)                  | Aaa / AA+<br>AAA               | 2.81<br>2.75               |
| 3135G04Z3           | FNMA Note<br>0.500% Due 06/17/2025  | 4,140,000.00         | 06/17/2020<br>0.54%         | 4,131,430.20<br>4,134,916.38                 | 92.85<br>3.04%       | 3,844,031.40<br>805.00                    | 1.46%<br>(290,884.98)                  | Aaa / AA+<br>AAA               | 2.97<br>2.90               |
| 3137EAEU9           | FHLMC Note<br>0.375% Due 07/21/2025                                       | 2,100,000.00         | 07/21/2020<br>0.48%         | 2,089,542.00<br>2,093,601.36                 | 92.34<br>3.02%       | 1,939,089.60<br>3,500.00                  | 0.74%<br>(154,511.76)                  | Aaa / AA+<br>AAA               | 3.06<br>2.99               |
| 3135G05X7           | FNMA Note<br>0.375% Due 08/25/2025  | 3,385,000.00         | 08/25/2020<br>0.47%         | 3,369,158.20<br>3,375,003.34                 | 91.94<br>3.08%       | 3,112,074.22<br>4,442.81                  | 1.18%<br>(262,929.12)                  | Aaa / AA+<br>AAA               | 3.16<br>3.08               |
| 3137EAXE3           | FHLMC Note<br>0.375% Due 09/23/2025                                       | 3,260,000.00         | 09/23/2020<br>0.44%         | 3,250,187.40<br>3,253,651.94                 | 91.79<br>3.06%       | 2,992,500.70<br>3,327.92                  | 1.13%<br>(261,151.24)                  | Aaa / AA+<br>AAA               | 3.24<br>3.16               |
| 3135G06G3           | FNMA Note<br>0.500% Due 11/07/2025  | 3,515,000.00         | 11/09/2020<br>0.57%         | 3,502,416.30<br>3,506,534.85                 | 91.91<br>3.06%       | 3,230,647.05<br>2,636.25                  | 1.22%<br>(275,887.80)                  | Aaa / AA+<br>AAA               | 3.36<br>3.28               |
| <b>TOTAL Agency</b> |   | <b>58,610,000.00</b> | <b>1.40%</b>                | <b>59,410,073.02</b><br><b>58,943,830.70</b> | <b>3.01%</b>         | <b>56,536,508.68</b><br><b>227,689.30</b> | <b>21.50%</b><br><b>(2,407,322.02)</b> | <b>Aaa / AA+</b><br><b>Aaa</b> | <b>2.35</b><br><b>2.28</b> |
| <b>CMO</b>          |   |                      |                             |  |                      |   |  |                                |                            |
| 3137BFE98           | FHLMC K041 A2<br>3.171% Due 10/25/2024                                    | 2,000,000.00         | 07/01/2021<br>0.72%         | 2,151,406.25<br>2,105,420.76                 | 99.53<br>3.32%       | 1,990,626.00<br>5,285.00                  | 0.76%<br>(114,794.76)                  | Aaa / AAA<br>AAA               | 2.32<br>2.11               |
| <b>TOTAL CMO</b>    |   | <b>2,000,000.00</b>  | <b>0.72%</b>                | <b>2,151,406.25</b><br><b>2,105,420.76</b>   | <b>3.32%</b>         | <b>1,990,626.00</b><br><b>5,285.00</b>    | <b>0.76%</b><br><b>(114,794.76)</b>    | <b>Aaa / AAA</b><br><b>Aaa</b> | <b>2.32</b><br><b>2.11</b> |
| <b>Corporate</b>    |   |                      |                             |  |                      |   |  |                                |                            |
| 69353RFL7           | PNC Bank Callable Note Cont 5/9/2023<br>3.500% Due 06/08/2023             | 3,000,000.00         | Various<br>3.53%            | 2,995,980.37<br>2,999,245.98                 | 100.01<br>3.49%      | 3,000,243.00<br>6,708.33                  | 1.14%<br>997.02                        | A2 / A<br>A+                   | 0.94<br>0.91               |
| 931142EK5           | Wal-Mart Stores Callable Note Cont 5/26/2023<br>3.400% Due 06/26/2023     | 4,570,000.00         | Various<br>3.41%            | 4,568,812.00<br>4,569,765.65                 | 100.31<br>3.06%      | 4,583,961.36<br>2,158.06                  | 1.74%<br>14,195.71                     | Aa2 / AA<br>AA                 | 0.99<br>0.89               |
| 06051GHF9           | Bank of America Corp Callable Note 1X 3/5/2023<br>3.550% Due 03/05/2024   | 4,000,000.00         | 09/10/2019<br>2.52%         | 4,161,726.60<br>4,060,598.04                 | 99.71<br>3.55%       | 3,988,312.00<br>45,755.56                 | 1.53%<br>(72,286.04)                   | A2 / A-<br>AA-                 | 1.68<br>1.60               |
| 808513BN4           | Charles Schwab Corp Callable Note Cont 2/18/2024<br>0.750% Due 03/18/2024 | 1,130,000.00         | 03/16/2021<br>0.77%         | 1,129,435.00<br>1,129,677.29                 | 95.98<br>3.17%       | 1,084,589.82<br>2,424.79                  | 0.41%<br>(45,087.47)                   | A2 / A<br>A                    | 1.72<br>1.68               |

# Holdings Report

As of June 30, 2022

## PRISM Short Term Core Portfolio - Account #10290

| CUSIP     | Security Description  | Par Value/Units | Purchase Date<br>Book Yield | Cost Value<br>Book Value | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int. | % of Port.<br>Gain/Loss | Moody/S&P<br>Fitch | Maturity<br>Duration |
|-----------|---|-----------------|-----------------------------|--------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| 023135BW5 | Amazon.com Inc Note<br>0.450% Due 05/12/2024                                | 1,960,000.00    | 05/10/2021                  | 1,957,138.40             | 95.16                | 1,865,075.24                 | 0.71%                   | A1 / AA            | 1.87                 |
|           |   |                 | 0.50%                       | 1,958,221.94             | 3.14%                | 1,200.50                     | (93,146.70)             | AA-                | 1.83                 |
| 79466LAG9 | Salesforce.com Inc Callable Note Cont 7/15/2022<br>0.625% Due 07/15/2024    | 490,000.00      | 06/29/2021                  | 489,750.10               | 94.71                | 464,085.86                   | 0.18%                   | A2 / A+            | 2.04                 |
|           |   |                 | 0.64%                       | 489,830.60               | 3.33%                | 1,412.15                     | (25,744.74)             | NR                 | 1.99                 |
| 78013XZU5 | Royal Bank of Canada Note<br>2.550% Due 07/16/2024                          | 4,000,000.00    | 09/10/2019                  | 4,050,120.00             | 97.73                | 3,909,060.00                 | 1.50%                   | A1 / A             | 2.05                 |
|           |   |                 | 2.28%                       | 4,021,135.96             | 3.71%                | 46,750.00                    | (112,075.96)            | AA-                | 1.95                 |
| 02665WEA5 | American Honda Finance Note<br>1.500% Due 01/13/2025                        | 4,000,000.00    | Various                     | 3,978,980.40             | 94.97                | 3,798,852.00                 | 1.45%                   | A3 / A-            | 2.54                 |
|           |   |                 | 1.68%                       | 3,981,812.36             | 3.59%                | 28,000.00                    | (182,960.36)            | A                  | 2.43                 |
| 90331HPL1 | US Bank NA Callable Note Cont 12/21/2024<br>2.050% Due 01/21/2025           | 4,115,000.00    | 01/16/2020                  | 4,106,235.05             | 96.14                | 3,956,259.76                 | 1.51%                   | A1 / AA-           | 2.56                 |
|           |   |                 | 2.10%                       | 4,110,514.38             | 3.64%                | 37,492.22                    | (154,254.62)            | AA-                | 2.44                 |
| 037833AZ3 | Apple Inc Note<br>2.500% Due 02/09/2025                                     | 1,000,000.00    | 07/14/2021                  | 1,059,280.00             | 98.14                | 981,447.00                   | 0.38%                   | Aaa / AA+          | 2.62                 |
|           |   |                 | 0.81%                       | 1,043,368.96             | 3.25%                | 9,861.11                     | (61,921.96)             | NR                 | 2.48                 |
| 46647PAH9 | JP Morgan Chase & Co Callable Note 2X 3/1/2024<br>3.220% Due 03/01/2025     | 3,000,000.00    | Various                     | 3,237,810.00             | 98.28                | 2,948,457.00                 | 1.13%                   | A2 / A-            | 2.67                 |
|           |   |                 | 1.40%                       | 3,145,061.64             | 4.00%                | 32,200.00                    | (196,604.64)            | AA-                | 2.50                 |
| 00440EAS6 | Chubb INA Holdings Inc Note<br>3.150% Due 03/15/2025                        | 1,000,000.00    | 10/28/2020                  | 1,101,870.00             | 98.33                | 983,266.00                   | 0.38%                   | A3 / A             | 2.71                 |
|           |   |                 | 0.78%                       | 1,063,022.89             | 3.80%                | 9,275.00                     | (79,756.89)             | A                  | 2.54                 |
| 06367WB85 | Bank of Montreal Note<br>1.850% Due 05/01/2025                              | 2,500,000.00    | 08/12/2021                  | 2,581,050.00             | 94.88                | 2,372,092.50                 | 0.90%                   | A2 / A-            | 2.84                 |
|           |   |                 | 0.96%                       | 2,561,954.76             | 3.77%                | 7,708.33                     | (189,862.26)            | AA-                | 2.71                 |
| 14913R2V8 | Caterpillar Financial Service Note<br>3.400% Due 05/13/2025                 | 1,345,000.00    | 05/10/2022                  | 1,343,291.85             | 99.83                | 1,342,744.44                 | 0.51%                   | A2 / A             | 2.87                 |
|           |   |                 | 3.44%                       | 1,343,368.22             | 3.46%                | 6,097.33                     | (623.78)                | A                  | 2.70                 |
| 74752SAF0 | Qualcomm Inc Callable Note Cont 2/20/2025<br>3.450% Due 05/20/2025          | 2,725,000.00    | Various                     | 2,883,508.50             | 99.58                | 2,713,535.93                 | 1.03%                   | A2 / A             | 2.89                 |
|           |   |                 | 1.69%                       | 2,858,888.27             | 3.60%                | 10,706.98                    | (145,352.34)            | NR                 | 2.72                 |
| 61747YEA9 | Morgan Stanley Callable Note Cont 5/30/2024<br>0.790% Due 05/30/2025        | 4,000,000.00    | Various                     | 3,998,904.10             | 93.30                | 3,732,064.00                 | 1.41%                   | A1 / A-            | 2.92                 |
|           |   |                 | 1.12%                       | 3,999,065.05             | 3.66%                | 2,721.11                     | (267,001.05)            | A                  | 2.83                 |
| 438516CB0 | Honeywell Intl Callable Note Cont 5/1/2025<br>1.350% Due 06/01/2025         | 2,500,000.00    | 06/23/2020                  | 2,559,500.00             | 94.21                | 2,355,240.00                 | 0.89%                   | A2 / A             | 2.92                 |
|           |   |                 | 0.86%                       | 2,535,198.11             | 3.45%                | 2,812.50                     | (179,958.11)            | A                  | 2.82                 |
| 78015K7H1 | Royal Bank of Canada Note<br>1.150% Due 06/10/2025                          | 1,000,000.00    | 12/22/2021                  | 990,600.00               | 92.60                | 926,043.00                   | 0.35%                   | A1 / A             | 2.95                 |
|           |   |                 | 1.43%                       | 991,986.52               | 3.83%                | 670.83                       | (65,943.52)             | AA-                | 2.85                 |
| 06406HCQ0 | Bank of New York Callable Note Cont 10/18/2025<br>3.950% Due 11/18/2025     | 1,000,000.00    | 04/05/2022                  | 1,024,910.00             | 99.93                | 999,301.00                   | 0.38%                   | A1 / A             | 3.39                 |
|           |   |                 | 3.21%                       | 1,023,307.16             | 3.97%                | 4,718.06                     | (24,006.16)             | AA-                | 3.12                 |
| 46647PBH8 | JP Morgan Chase & Co Callable Note Mthly 3/13/2025<br>2.005% Due 03/13/2026 | 1,250,000.00    | 03/12/2021                  | 1,286,037.50             | 93.72                | 1,171,560.00                 | 0.45%                   | A2 / A-            | 3.70                 |
|           |   |                 | 1.62%                       | 1,276,706.89             | 4.14%                | 7,518.75                     | (105,146.89)            | AA-                | 3.48                 |
| 46647PBK1 | JP Morgan Chase & Co Callable Note Cont 4/22/2025<br>2.083% Due 04/22/2026  | 1,000,000.00    | 08/27/2021                  | 1,030,930.00             | 93.59                | 935,908.00                   | 0.36%                   | A2 / A-            | 3.81                 |
|           |   |                 | 1.66%                       | 1,025,382.67             | 4.25%                | 3,992.42                     | (89,474.67)             | AA-                | 3.58                 |

# Holdings Report

As of June 30, 2022

## PRISM Short Term Core Portfolio - Account #10290

| CUSIP                  | Security Description   | Par Value/Units      | Purchase Date<br>Book Yield | Cost Value<br>Book Value                     | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int.              | % of Port.<br>Gain/Loss                | Moody/S&P<br>Fitch          | Maturity<br>Duration       |
|------------------------|--|----------------------|-----------------------------|--|----------------------|---|--|-----------------------------|----------------------------|
| 40139LBD4              | Guardian Life Glob Fun Note<br>1.250% Due 05/13/2026                                   | 1,350,000.00         | 02/09/2022<br>2.21%         | 1,297,782.00<br>1,302,492.39                 | 90.29<br>3.98%       | 1,218,894.75<br>2,250.00                  | 0.46%<br>(83,597.64)                   | Aa2 / AA+<br>NR             | 3.87<br>3.70               |
| 91324PEC2              | United Health Group Inc Callable Note Cont 4/15/2026<br>1.150% Due 05/15/2026          | 635,000.00           | Various<br>1.08%            | 637,054.35<br>636,619.49                     | 90.77<br>3.73%       | 576,359.02<br>933.10                      | 0.22%<br>(60,260.47)                   | A3 / A+<br>A                | 3.88<br>3.72               |
| 89236TJK2              | Toyota Motor Credit Corp Note<br>1.125% Due 06/18/2026                                 | 3,615,000.00         | Various<br>1.14%            | 3,612,689.40<br>3,613,121.70                 | 90.43<br>3.74%       | 3,268,881.83<br>1,468.59                  | 1.24%<br>(344,239.87)                  | A1 / A+<br>A+               | 3.97<br>3.81               |
| 06051GJD2              | Bank of America Corp Callable Note Cont 6/19/2025<br>1.319% Due 06/19/2026             | 1,250,000.00         | 08/27/2021<br>1.56%         | 1,252,025.00<br>1,251,673.83                 | 90.83<br>4.18%       | 1,135,338.75<br>549.58                    | 0.43%<br>(116,335.08)                  | A2 / A-<br>AA-              | 3.97<br>3.79               |
| 58989V2D5              | Met Tower Global Funding Note<br>1.250% Due 09/14/2026                                 | 1,705,000.00         | 09/07/2021<br>1.27%         | 1,703,431.40<br>1,703,680.52                 | 88.88<br>4.16%       | 1,515,432.99<br>6,334.55                  | 0.58%<br>(188,247.53)                  | Aa3 / AA-<br>AA-            | 4.21<br>4.00               |
| 06368FAC3              | Bank of Montreal Note<br>1.250% Due 09/15/2026   | 2,500,000.00         | Various<br>1.29%            | 2,495,539.50<br>2,496,245.46                 | 88.70<br>4.21%       | 2,217,577.50<br>9,201.39                  | 0.84%<br>(278,667.96)                  | A2 / A-<br>AA-              | 4.21<br>4.00               |
| 931142ER0              | Wal-Mart Stores Callable Note Cont 08/17/2026<br>1.050% Due 09/17/2026                 | 780,000.00           | 09/08/2021<br>1.09%         | 778,525.80<br>778,757.51                     | 91.05<br>3.34%       | 710,226.66<br>2,366.00                    | 0.27%<br>(68,530.85)                   | Aa2 / AA<br>AA              | 4.22<br>4.05               |
| 59217GER6              | Metlife Note<br>1.875% Due 01/11/2027  | 2,475,000.00         | 01/03/2022<br>1.90%         | 2,472,178.50<br>2,472,442.73                 | 90.87<br>4.10%       | 2,249,077.05<br>21,914.06                 | 0.86%<br>(223,365.68)                  | Aa3 / AA-<br>AA-            | 4.54<br>4.23               |
| 89114TZN5              | Toronto-Dominion Bank Note<br>1.950% Due 01/12/2027                                    | 1,000,000.00         | 01/25/2022<br>2.11%         | 992,295.35<br>992,954.77                     | 90.59<br>4.26%       | 905,863.01<br>9,154.17                    | 0.35%<br>(87,091.76)                   | A1 / A<br>AA-               | 4.54<br>4.22               |
| 808513BY0              | Charles Schwab Corp Callable Note Cont 2/3/2027<br>2.450% Due 03/03/2027               | 975,000.00           | 03/01/2022<br>2.47%         | 973,947.00<br>974,016.20                     | 93.40<br>4.01%       | 910,602.23<br>7,829.79                    | 0.35%<br>(63,413.97)                   | A2 / A<br>A                 | 4.68<br>4.31               |
| 89114TZT2              | Toronto-Dominion Bank Note<br>2.800% Due 03/10/2027                                    | 3,250,000.00         | 03/09/2022<br>2.97%         | 3,224,227.50<br>3,225,809.15                 | 93.84<br>4.26%       | 3,049,930.00<br>28,058.33                 | 1.17%<br>(175,879.15)                  | A1 / A<br>NR                | 4.70<br>4.29               |
| 084664CZ2              | Berkshire Hathaway Callable Note Cont 2/15/2027<br>2.300% Due 03/15/2027               | 2,870,000.00         | 03/07/2022<br>2.30%         | 2,869,454.70<br>2,869,486.95                 | 94.59<br>3.56%       | 2,714,793.27<br>19,436.28                 | 1.04%<br>(154,693.68)                  | Aa2 / AA<br>A+              | 4.71<br>4.37               |
| 023135CF1              | Amazon.com Inc Callable Note Cont 3/13/2027<br>3.300% Due 04/13/2027                   | 1,250,000.00         | 04/25/2022<br>3.34%         | 1,247,837.50<br>1,247,915.07                 | 98.22<br>3.71%       | 1,227,795.00<br>8,937.50                  | 0.47%<br>(20,120.07)                   | A1 / AA<br>AA-              | 4.79<br>4.35               |
| 927804GH1              | Virginia Electric Power Corp Callable Note Cont.<br>4/15/2027<br>3.750% Due 05/15/2027 | 735,000.00           | 05/16/2022<br>3.82%         | 732,706.80<br>732,746.08                     | 99.15<br>3.94%       | 728,758.38<br>2,373.44                    | 0.28%<br>(3,987.70)                    | A2 / BBB+<br>A              | 4.88<br>4.40               |
| <b>TOTAL Corporate</b> |  | <b>73,975,000.00</b> | <b>1.94%</b>                | <b>74,825,564.67</b><br><b>74,486,075.19</b> | <b>3.70%</b>         | <b>70,541,628.35</b><br><b>390,990.81</b> | <b>26.86%</b><br><b>(3,944,446.84)</b> | <b>A1 / A+</b><br><b>A+</b> | <b>2.97</b><br><b>2.81</b> |

# Holdings Report

As of June 30, 2022

## PRISM Short Term Core Portfolio - Account #10290

| CUSIP                          | Security Description   | Par Value/Units      | Purchase Date<br>Book Yield | Cost Value<br>Book Value                     | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int.             | % of Port.<br>Gain/Loss               | Moody/S&P<br>Fitch             | Maturity<br>Duration       |
|--------------------------------|--|----------------------|-----------------------------|--|----------------------|--|---------------------------------------|--------------------------------|----------------------------|
| <b>Money Market Fund</b>       |  |                      |                             |  |                      |  |                                       |                                |                            |
| 262006307                      | Dreyfus Gov't Cash Management Money Market Fund              | 1,289,978.67         | Various<br>1.10%            | 1,289,978.67<br>1,289,978.67                 | 1.00<br>1.10%        | 1,289,978.67<br>0.00                     | 0.49%<br>0.00                         | Aaa / AAA<br>NR                | 0.00<br>0.00               |
| <b>TOTAL Money Market Fund</b> |  | <b>1,289,978.67</b>  | <b>1.10%</b>                | <b>1,289,978.67</b>                          | <b>1.10%</b>         | <b>1,289,978.67</b><br><b>0.00</b>       | <b>0.49%</b><br><b>0.00</b>           | <b>Aaa / AAA</b><br><b>NR</b>  | <b>0.00</b><br><b>0.00</b> |
| <b>Supranational</b>           |  |                      |                             |  |                      |  |                                       |                                |                            |
| 4581X0CZ9                      | Inter-American Dev Bank Note<br>1.750% Due 09/14/2022        | 3,000,000.00         | Various<br>2.42%            | 2,912,082.00<br>2,996,106.35                 | 99.93<br>2.07%       | 2,997,996.00<br>15,604.17                | 1.14%<br>1,889.65                     | Aaa / AAA<br>AAA               | 0.21<br>0.20               |
| 4581X0DZ8                      | Inter-American Dev Bank Note<br>0.500% Due 09/23/2024        | 4,895,000.00         | 09/15/2021<br>0.52%         | 4,891,377.70<br>4,892,306.41                 | 94.58<br>3.03%       | 4,629,495.20<br>6,662.64                 | 1.76%<br>(262,811.21)                 | Aaa / AAA<br>NR                | 2.24<br>2.18               |
| 459058JB0                      | Intl. Bank Recon & Development Note<br>0.625% Due 04/22/2025 | 3,560,000.00         | 04/15/2020<br>0.70%         | 3,546,222.80<br>3,552,258.81                 | 93.41<br>3.09%       | 3,325,353.28<br>4,264.58                 | 1.26%<br>(226,905.53)                 | Aaa / AAA<br>NR                | 2.81<br>2.74               |
| 4581X0DN5                      | Inter-American Dev Bank Note<br>0.625% Due 07/15/2025        | 2,020,000.00         | 01/13/2021<br>0.53%         | 2,028,787.00<br>2,025,940.05                 | 92.70<br>3.16%       | 1,872,529.90<br>5,821.53                 | 0.71%<br>(153,410.15)                 | Aaa / AAA<br>NR                | 3.04<br>2.96               |
| 459058JL8                      | Intl. Bank Recon & Development Note<br>0.500% Due 10/28/2025 | 4,000,000.00         | Various<br>0.51%            | 3,997,347.35<br>3,998,258.80                 | 91.80<br>3.11%       | 3,671,848.00<br>3,500.01                 | 1.39%<br>(326,410.80)                 | Aaa / AAA<br>AAA               | 3.33<br>3.25               |
| 4581X0DV7                      | Inter-American Dev Bank Note<br>0.875% Due 04/20/2026        | 5,420,000.00         | 04/13/2021<br>0.97%         | 5,395,176.40<br>5,401,117.21                 | 91.97<br>3.13%       | 4,984,595.14<br>9,353.26                 | 1.89%<br>(416,522.07)                 | Aaa / AAA<br>AAA               | 3.81<br>3.68               |
| <b>TOTAL Supranational</b>     |  | <b>22,895,000.00</b> | <b>0.90%</b>                | <b>22,770,993.25</b><br><b>22,865,987.63</b> | <b>2.95%</b>         | <b>21,481,817.52</b><br><b>45,206.19</b> | <b>8.15%</b><br><b>(1,384,170.11)</b> | <b>Aaa / AAA</b><br><b>Aaa</b> | <b>2.66</b><br><b>2.59</b> |
| <b>US Treasury</b>             |  |                      |                             |  |                      |  |                                       |                                |                            |
| 91282CDR9                      | US Treasury Note<br>0.750% Due 12/31/2023                    | 1,500,000.00         | 12/28/2021<br>0.75%         | 1,500,058.59<br>1,500,043.98                 | 96.81<br>2.94%       | 1,452,129.00<br>30.57                    | 0.55%<br>(47,914.98)                  | Aaa / AA+<br>AAA               | 1.50<br>1.47               |
| 9128282N9                      | US Treasury Note<br>2.125% Due 07/31/2024                    | 3,000,000.00         | 10/10/2019<br>1.51%         | 3,085,664.06<br>3,037,145.50                 | 98.33<br>2.95%       | 2,949,960.00<br>26,591.85                | 1.13%<br>(87,185.50)                  | Aaa / AA+<br>AAA               | 2.09<br>2.00               |
| 91282CCT6                      | US Treasury Note<br>0.375% Due 08/15/2024                    | 5,000,000.00         | 08/30/2021<br>0.39%         | 4,997,070.31<br>4,997,894.96                 | 94.68<br>2.97%       | 4,734,180.00<br>7,044.20                 | 1.80%<br>(263,714.96)                 | Aaa / AA+<br>AAA               | 2.13<br>2.09               |
| 91282CCX7                      | US Treasury Note<br>0.375% Due 09/15/2024                    | 9,000,000.00         | Various<br>0.50%            | 8,967,968.75<br>8,976,212.96                 | 94.47<br>2.98%       | 8,502,192.00<br>9,904.89                 | 3.22%<br>(474,020.96)                 | Aaa / AA+<br>AAA               | 2.21<br>2.17               |
| 912828YH7                      | US Treasury Note<br>1.500% Due 09/30/2024                    | 5,500,000.00         | Various<br>1.65%            | 5,462,480.47<br>5,482,627.23                 | 96.82<br>2.97%       | 5,325,331.00<br>20,737.71                | 2.02%<br>(157,296.23)                 | Aaa / AA+<br>AAA               | 2.25<br>2.18               |

# Holdings Report

As of June 30, 2022

## PRISM Short Term Core Portfolio - Account #10290

| CUSIP                                   | Security Description                      | Par Value/Units       | Purchase Date<br>Book Yield | Cost Value<br>Book Value                       | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int.               | % of Port.<br>Gain/Loss                   | Moody/S&P<br>Fitch             | Maturity<br>Duration       |
|---|---|-----------------------|-----------------------------|--|----------------------|--|---|--------------------------------|----------------------------|
| 9128283J7                               | US Treasury Note<br>2.125% Due 11/30/2024 | 7,500,000.00          | Various<br>1.76%            | 7,629,150.40<br>7,562,930.29                   | 98.02<br>2.98%       | 7,351,462.50<br>13,498.98                  | 2.79%<br>(211,467.79)                     | Aaa / AA+<br>AAA               | 2.42<br>2.33               |
| 912828ZC7                               | US Treasury Note<br>1.125% Due 02/28/2025 | 2,500,000.00          | 03/24/2020<br>0.52%         | 2,574,023.44<br>2,539,991.56                   | 95.27<br>2.98%       | 2,381,835.00<br>9,400.48                   | 0.91%<br>(158,156.56)                     | Aaa / AA+<br>AAA               | 2.67<br>2.59               |
| 912828ZL7                               | US Treasury Note<br>0.375% Due 04/30/2025 | 2,500,000.00          | 06/04/2020<br>0.41%         | 2,495,703.13<br>2,497,517.90                   | 92.91<br>3.00%       | 2,322,655.00<br>1,579.48                   | 0.88%<br>(174,862.90)                     | Aaa / AA+<br>AAA               | 2.84<br>2.78               |
| 91282CAM3                               | US Treasury Note<br>0.250% Due 09/30/2025 | 1,750,000.00          | 10/16/2020<br>0.32%         | 1,743,984.38<br>1,746,048.40                   | 91.46<br>3.03%       | 1,600,634.00<br>1,099.73                   | 0.61%<br>(145,414.40)                     | Aaa / AA+<br>AAA               | 3.25<br>3.19               |
| 91282CBC4                               | US Treasury Note<br>0.375% Due 12/31/2025 | 3,000,000.00          | 12/29/2020<br>0.38%         | 2,999,765.63<br>2,999,835.84                   | 91.25<br>3.03%       | 2,737,383.00<br>30.57                      | 1.04%<br>(262,452.84)                     | Aaa / AA+<br>AAA               | 3.51<br>3.43               |
| 91282CBH3                               | US Treasury Note<br>0.375% Due 01/31/2026 | 6,000,000.00          | Various<br>0.68%            | 5,912,040.44<br>5,935,358.30                   | 91.04<br>3.03%       | 5,462,346.00<br>9,385.36                   | 2.07%<br>(473,012.30)                     | Aaa / AA+<br>AAA               | 3.59<br>3.50               |
| 91282CBT7                               | US Treasury Note<br>0.750% Due 03/31/2026 | 8,000,000.00          | Various<br>1.01%            | 7,906,093.75<br>7,922,613.13                   | 91.96<br>3.03%       | 7,357,184.00<br>15,081.97                  | 2.79%<br>(565,429.13)                     | Aaa / AA+<br>AAA               | 3.75<br>3.64               |
| 91282CCF6                               | US Treasury Note<br>0.750% Due 05/31/2026 | 4,500,000.00          | Various<br>0.93%            | 4,462,109.38<br>4,469,082.59                   | 91.61<br>3.04%       | 4,122,598.50<br>2,858.60                   | 1.56%<br>(346,484.09)                     | Aaa / AA+<br>AAA               | 3.92<br>3.81               |
| 91282CCW9                               | US Treasury Note<br>0.750% Due 08/31/2026 | 12,500,000.00         | Various<br>0.81%            | 12,462,363.28<br>12,468,319.16                 | 91.15<br>3.02%       | 11,394,037.50<br>31,334.92                 | 4.33%<br>(1,074,281.66)                   | Aaa / AA+<br>AAA               | 4.17<br>4.04               |
| 91282CDG3                               | US Treasury Note<br>1.125% Due 10/31/2026 | 9,500,000.00          | Various<br>1.26%            | 9,437,148.44<br>9,444,383.89                   | 92.31<br>3.03%       | 8,769,317.00<br>18,006.12                  | 3.33%<br>(675,066.89)                     | Aaa / AA+<br>AAA               | 4.34<br>4.17               |
| 912828Z78                               | US Treasury Note<br>1.500% Due 01/31/2027 | 3,000,000.00          | 04/27/2022<br>2.81%         | 2,825,976.56<br>2,832,381.10                   | 93.50<br>3.03%       | 2,805,117.00<br>18,770.72                  | 1.07%<br>(27,264.10)                      | Aaa / AA+<br>AAA               | 4.59<br>4.35               |
| <b>TOTAL US Treasury</b>                |   | <b>84,750,000.00</b>  | <b>1.00%</b>                | <b>84,461,601.01</b><br><b>84,412,386.79</b>   | <b>3.01%</b>         | <b>79,268,361.50</b><br><b>185,356.15</b>  | <b>30.09%</b><br><b>(5,144,025.29)</b>    | <b>Aaa / AA+</b><br><b>Aaa</b> | <b>3.24</b><br><b>3.14</b> |
| <b>TOTAL PORTFOLIO</b>                  |   | <b>276,508,796.78</b> | <b>1.39%</b>                | <b>277,894,316.90</b><br><b>277,089,252.36</b> | <b>3.26%</b>         | <b>263,201,853.42</b><br><b>872,940.22</b> | <b>100.00%</b><br><b>(13,887,398.94 )</b> | <b>Aa1 / AA</b><br><b>Aaa</b>  | <b>2.92</b><br><b>2.59</b> |
| <b>TOTAL MARKET VALUE PLUS ACCRUALS</b> |   |                       |                             |  |                      | <b>264,074,793.64</b>                      |   |                                |                            |

# Holdings Report

As of June 30, 2022

## PRISM LAIF Portfolio - Account #10464

| CUSIP                                   | Security Description                    | Par Value/Units      | Purchase Date<br>Book Yield | Cost Value<br>Book Value       | Mkt Price<br>Mkt YTM | Market Value<br>Accrued Int. | % of Port.<br>Gain/Loss | Moody/S&P<br>Fitch | Maturity<br>Duration |
|---|---|----------------------|-----------------------------|--------------------------------|----------------------|------------------------------|-------------------------|--------------------|----------------------|
| <b>LAIF</b>                             |   |                      |                             |                                |                      |                              |                         |                    |                      |
| 90LAIF\$00                              | Local Agency Investment Fund State Pool | 14,294,915.28        | Various<br>0.94%            | 14,294,915.28<br>14,294,915.28 | 1.00<br>0.94%        | 14,294,915.28<br>57,150.96   | 100.00%<br>0.00         | NR / NR<br>NR      | 0.00<br>0.00         |
| <b>TOTAL LAIF</b>                       |   | <b>14,294,915.28</b> | <b>0.94%</b>                | <b>14,294,915.28</b>           | <b>0.94%</b>         | <b>57,150.96</b>             | <b>0.00</b>             | <b>NR</b>          | <b>0.00</b>          |
| <b>TOTAL PORTFOLIO</b>                  |   | <b>14,294,915.28</b> | <b>0.94%</b>                | <b>14,294,915.28</b>           | <b>0.94%</b>         | <b>57,150.96</b>             | <b>0.00</b>             | <b>NR</b>          | <b>0.00</b>          |
| <b>TOTAL MARKET VALUE PLUS ACCRUALS</b> |   |                      |                             |                                |                      | <b>14,352,066.24</b>         |                         |                    |                      |





PRISM

## Quarterly Transactions and Interest Earned

# Transaction Ledger

As of June 30, 2022

## PRISM Liquidity Portfolio - Account #10292

March 31, 2022 through June 30, 2022

| Transaction Type          | Settlement Date | CUSIP     | Quantity             | Security Description   | Price   | Acq/Disp Yield | Amount               | Interest Pur/Sold | Total Amount         | Gain/Loss         |
|---------------------------|-----------------|-----------|----------------------|--|---------|----------------|----------------------|-------------------|----------------------|-------------------|
| <b>ACQUISITIONS</b>       |                 |           |                      |  |         |                |                      |                   |                      |                   |
| Purchase                  | 04/05/2022      | 78015DL73 | 1,000,000.00         | Royal Bank of Canada NY Discount CP<br>1.57% Due: 11/07/2022   | 99.058  | 1.60%          | 990,580.00           | 0.00              | 990,580.00           | 0.00              |
| Purchase                  | 04/26/2022      | 55380TXV7 | 1,000,000.00         | MUFG Bank Yankee CD<br>0.3% Due: 10/31/2022                    | 99.197  | 1.85%          | 991,967.86           | 1,583.33          | 993,551.19           | 0.00              |
| Purchase                  | 04/27/2022      | 06051GEU9 | 1,000,000.00         | Bank of America Corp Note<br>3.3% Due: 01/11/2023              | 100.915 | 1.98%          | 1,009,150.00         | 9,716.67          | 1,018,866.67         | 0.00              |
| Purchase                  | 04/27/2022      | 911312AQ9 | 1,000,000.00         | UPS Note<br>2.45% Due: 10/01/2022                              | 100.298 | 1.75%          | 1,002,980.00         | 1,769.44          | 1,004,749.44         | 0.00              |
| <b>Subtotal</b>           |                 |           | <b>4,000,000.00</b>  |  |         |                | <b>3,994,677.86</b>  | <b>13,069.44</b>  | <b>4,007,747.30</b>  | <b>0.00</b>       |
| <b>TOTAL ACQUISITIONS</b> |                 |           | <b>4,000,000.00</b>  |  |         |                | <b>3,994,677.86</b>  | <b>13,069.44</b>  | <b>4,007,747.30</b>  | <b>0.00</b>       |
| <b>DISPOSITIONS</b>       |                 |           |                      |  |         |                |                      |                   |                      |                   |
| Sale                      | 04/26/2022      | 912828X47 | 1,500,000.00         | US Treasury Note<br>1.875% Due: 04/30/2022                     | 100.020 | 0.11%          | 1,500,292.97         | 13,751.73         | 1,514,044.70         | -4.41             |
| Sale                      | 05/03/2022      | 912796V89 | 7,500,000.00         | US Treasury Bill<br>0.351% Due: 06/07/2022                     | 99.960  | 0.41%          | 7,497,017.71         | 0.00              | 7,497,017.71         | 3,954.68          |
| Sale                      | 05/03/2022      | 912828L57 | 5,000,000.00         | US Treasury Note<br>1.75% Due: 09/30/2022                      | 100.180 | 1.31%          | 5,008,984.38         | 7,889.34          | 5,016,873.72         | -8,952.48         |
| Sale                      | 05/03/2022      | 912828ZR4 | 5,000,000.00         | US Treasury Note<br>0.125% Due: 05/31/2022                     | 99.969  | 0.53%          | 4,998,437.50         | 2,644.23          | 5,001,081.73         | -1,842.95         |
| Sale                      | 05/03/2022      | 91282CAX9 | 2,500,000.00         | US Treasury Note<br>0.125% Due: 11/30/2022                     | 99.180  | 1.56%          | 2,479,492.19         | 1,322.12          | 2,480,814.31         | -7,003.04         |
| <b>Subtotal</b>           |                 |           | <b>21,500,000.00</b> |  |         |                | <b>21,484,224.75</b> | <b>25,607.42</b>  | <b>21,509,832.17</b> | <b>-13,848.20</b> |
| Maturity                  | 04/13/2022      | 06417MNM3 | 1,500,000.00         | Bank of Nova Scotia Houston Yankee CD<br>0.22% Due: 04/13/2022 | 100.000 |                | 1,500,000.00         | 3,345.83          | 1,503,345.83         | 0.00              |
| Maturity                  | 04/30/2022      | 912828X47 | 8,000,000.00         | US Treasury Note<br>1.875% Due: 04/30/2022                     | 100.000 |                | 8,000,000.00         | 0.00              | 8,000,000.00         | 0.00              |

# Transaction Ledger

As of June 30, 2022

## PRISM Liquidity Portfolio - Account #10292

March 31, 2022 through June 30, 2022

| Transaction Type          | Settlement Date | CUSIP     | Quantity             | Security Description  | Price   | Acq/Disp Yield | Amount               | Interest Pur/Sold | Total Amount         | Gain/Loss         |
|---------------------------|-----------------|-----------|----------------------|---|---------|----------------|----------------------|-------------------|----------------------|-------------------|
| Maturity                  | 05/10/2022      | 21684XQS8 | 1,000,000.00         | Cooperative Rabobank UA Yankee CD<br>0.2% Due: 05/10/2022       | 100.000 |                | 1,000,000.00         | 2,027.78          | 1,002,027.78         | 0.00              |
| Maturity                  | 05/10/2022      | 86959RQE3 | 1,500,000.00         | Svenska Handelsbanken NY Yankee CD<br>0.23% Due: 05/10/2022     | 100.000 |                | 1,500,000.00         | 3,497.92          | 1,503,497.92         | 0.00              |
| Maturity                  | 05/11/2022      | 65558UBA9 | 1,500,000.00         | Nordea Bank APB New York Negotiable CD<br>0.21% Due: 05/11/2022 | 100.000 |                | 1,500,000.00         | 3,202.50          | 1,503,202.50         | 0.00              |
| Maturity                  | 05/20/2022      | 02665WDF5 | 1,000,000.00         | American Honda Finance Note<br>1.95% Due: 05/20/2022            | 100.000 |                | 1,000,000.00         | 0.00              | 1,000,000.00         | 0.00              |
| <b>Subtotal</b>           |                 |           | <b>14,500,000.00</b> |   |         |                | <b>14,500,000.00</b> | <b>12,074.03</b>  | <b>14,512,074.03</b> | <b>0.00</b>       |
| <b>TOTAL DISPOSITIONS</b> |                 |           | <b>36,000,000.00</b> |   |         |                | <b>35,984,224.75</b> | <b>37,681.45</b>  | <b>36,021,906.20</b> | <b>-13,848.20</b> |



| CUSIP               | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|---------------------|---|--|---|--|---|--------------|
| <b>FIXED INCOME</b> |   |  |   |  |   |              |
| 02665WDF5           | American Honda Finance<br>Note<br>1.95% Due 05/20/2022                        | 08/26/2021<br>08/30/2021<br>1,000,000.00 | 1,002,381.06<br>0.00<br>0.00<br>1,000,923.27                                | 7,095.83<br>0.00<br>8,720.83<br>1,625.00                           | 0.00<br>1,457.79<br>(1,457.79)<br>167.21                                    | 167.21       |
| 06051GEU9           | Bank of America Corp<br>Note<br>3.3% Due 01/11/2023                           | 04/25/2022<br>04/27/2022<br>1,000,000.00 | 0.00<br>1,009,150.00<br>0.00<br>1,009,008.69                                | 0.00<br>(9,716.67)<br>10,083.33<br>366.66                          | 0.00<br>141.31<br>(141.31)<br>225.35  | 225.35       |
| 06406RAM9           | Bank of NY Mellon Corp<br>Callable Note Cont 1/2/2023<br>1.85% Due 01/27/2023 | 03/09/2022<br>03/11/2022<br>790,000.00   | 792,097.28<br>0.00<br>0.00<br>791,888.25                                    | 2,598.22<br>0.00<br>3,816.14<br>1,217.92                           | 0.00<br>209.03<br>(209.03)<br>1,008.89                                      | 1,008.89     |
| 46625HJH4           | JP Morgan Chase<br>Note<br>3.2% Due 01/25/2023                                | 03/03/2022<br>03/07/2022<br>1,000,000.00 | 1,014,756.20<br>0.00<br>0.00<br>1,013,275.65                                | 5,866.67<br>0.00<br>8,533.33<br>2,666.66                           | 0.00<br>1,480.55<br>(1,480.55)<br>1,186.11                                  | 1,186.11     |
| 59217GEE5           | Metlife<br>Note<br>1.95% Due 01/13/2023                                       | 03/09/2022<br>03/11/2022<br>1,000,000.00 | 1,001,705.23<br>0.00<br>0.00<br>1,001,526.98                                | 4,225.00<br>0.00<br>5,850.00<br>1,625.00                           | 0.00<br>178.25<br>(178.25)<br>1,446.75                                      | 1,446.75     |
| 911312AQ9           | UPS<br>Note<br>2.45% Due 10/01/2022   | 04/25/2022<br>04/27/2022<br>1,000,000.00 | 0.00<br>1,002,980.00<br>0.00<br>1,002,904.08                                | 0.00<br>(1,769.44)<br>2,041.67<br>272.23                           | 0.00<br>75.92<br>(75.92)<br>196.31  | 196.31       |
| 912828L57           | US Treasury<br>Note<br>1.75% Due 09/30/2022                                   | 03/18/2022<br>03/18/2022<br>5,000,000.00 | 5,021,763.39<br>0.00<br>0.00<br>5,018,176.02                                | 239.07<br>0.00<br>7,411.20<br>7,172.13                             | 0.00<br>3,587.37<br>(3,587.37)<br>3,584.76                                  | 3,584.76     |
| 912828X47           | US Treasury<br>Note<br>Due 04/30/2022   | Various<br>Various<br>0.00               | 9,513,654.61<br>0.00<br>9,500,297.38<br>0.00                                | 74,792.82<br>88,751.73<br>0.00<br>13,958.91                        | 0.00<br>13,357.23<br>(13,357.23)<br>601.68                                  | 601.68       |

## PRISM Liquidity Portfolio

Account #10292

## Income Earned

As of April 30, 2022



| CUSIP                     | Security Description                         | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income     |
|---------------------------|--|--|---|--|---|------------------|
| 912828ZR4                 | US Treasury<br>Note<br>0.125% Due 05/31/2022 | 08/31/2021<br>08/31/2021<br>5,000,000.00 | 5,000,600.96<br>0.00<br>0.00<br>5,000,300.48                                | 2,094.78<br>0.00<br>2,609.89<br>515.11                             | 0.00<br>300.48<br>(300.48)<br>214.63  | 214.63           |
| 91282CAX9                 | US Treasury<br>Note<br>0.125% Due 11/30/2022 | Various<br>Various<br>7,500,000.00       | 7,453,341.34<br>0.00<br>0.00<br>7,459,101.67                                | 3,142.17<br>0.00<br>3,914.84<br>772.67                             | 5,760.33<br>0.00<br>5,760.33<br>6,533.00                                    | 6,533.00         |
|                           |  |  | <b>30,800,300.07</b>  | <b>100,054.56</b>  | <b>5,760.33</b>   |                  |
|                           |  |  | <b>2,012,130.00</b>   | <b>77,265.62</b>   | <b>20,787.93</b>  |                  |
|                           |  |  | <b>9,500,297.38</b>   | <b>52,981.23</b>   | <b>(15,027.60)</b>  |                  |
| <b>Total Fixed Income</b> |  | <b>23,290,000.00</b>                     | <b>23,297,105.09</b>  | <b>30,192.29</b>   | <b>15,164.69</b>  | <b>15,164.69</b> |

## CASH &amp; EQUIVALENT

|           |   |  |   |   |                                    |        |
|-----------|---|--|---|---|------------------------------------|--------|
| 06417MNM3 | Bank of Nova Scotia Houston<br>Yankee CD<br>Due 04/13/2022        | 09/28/2021<br>09/28/2021<br>0.00         | 1,500,039.90<br>0.00<br>1,500,000.00<br>0.00                  | 3,235.83<br>3,345.83<br>0.00<br>110.00  | 0.00<br>39.90<br>(39.90)<br>70.10  | 70.10  |
| 21684XQS8 | Cooperative Rabobank UA<br>Yankee CD<br>0.2% Due 05/10/2022       | 08/31/2021<br>08/31/2021<br>1,000,000.00 | 1,000,043.18<br>0.00<br>0.00<br>1,000,009.96                  | 1,811.11<br>0.00<br>1,977.78<br>166.67  | 0.00<br>33.22<br>(33.22)<br>133.45 | 133.45 |
| 262006307 | Dreyfus Gov't Cash Management<br>Money Market Fund                | Various<br>Various<br>8,482,927.00       | 1,397,703.25<br>10,099,419.86<br>3,014,196.11<br>8,482,927.00 | 0.00<br>580.52<br>0.00<br>580.52        | 0.00<br>0.00<br>0.00<br>580.52     | 580.52 |
| 55380TXV7 | MUFG Bank<br>Yankee CD<br>0.3% Due 10/31/2022                     | 04/26/2022<br>04/26/2022<br>1,000,000.00 | 0.00<br>991,967.86<br>0.00<br>992,181.48                      | 0.00<br>(1,583.33)<br>1,625.00<br>41.67 | 213.62<br>0.00<br>213.62<br>255.29 | 255.29 |
| 65558UBA9 | Nordea Bank APB New York<br>Negotiable CD<br>0.21% Due 05/11/2022 | 08/26/2021<br>08/26/2021<br>1,500,000.00 | 1,500,066.41<br>0.00<br>0.00<br>1,500,016.60                  | 2,852.50<br>0.00<br>3,115.00<br>262.50  | 0.00<br>49.81<br>(49.81)<br>212.69 | 212.69 |

## PRISM Liquidity Portfolio

Account #10292

## Income Earned

As of April 30, 2022



| CUSIP                   | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-------------------------|--|--|---|--|---|--------------|
| 78015DL73               | Royal Bank of Canada NY<br>Discount CP<br>1.57% Due 11/07/2022 | 04/05/2022<br>04/05/2022<br>1,000,000.00 | 0.00<br>990,580.00<br>0.00<br>990,580.00                                    | 0.00<br>0.00<br>1,133.89<br>1,133.89                               | 0.00<br>0.00<br>0.00<br>1,133.89  | 1,133.89     |
| 86959RQE3               | Svenska Handelsbanken NY<br>Yankee CD<br>0.23% Due 05/10/2022  | 08/26/2021<br>08/26/2021<br>1,500,000.00 | 1,500,097.19<br>0.00<br>0.00<br>1,500,022.43                                | 3,124.17<br>0.00<br>3,411.67<br>287.50                             | 0.00<br>74.76<br>(74.76)<br>212.74  | 212.74       |
| 912796V89               | US Treasury<br>Bill<br>0.351% Due 06/07/2022                   | 03/03/2022<br>03/04/2022<br>7,500,000.00 | 7,493,063.03<br>0.00<br>0.00<br>7,493,063.03                                | 2,044.58<br>0.00<br>4,235.20<br>2,190.62                           | 0.00<br>0.00<br>0.00<br>2,190.62  | 2,190.62     |
| 912796X20               | US Treasury<br>Bill<br>0.651% Due 07/19/2022                   | 03/24/2022<br>03/24/2022<br>5,000,000.00 | 4,989,429.38<br>0.00<br>0.00<br>4,989,429.38                                | 722.78<br>0.00<br>3,433.19<br>2,710.41                             | 0.00<br>0.00<br>0.00<br>2,710.41  | 2,710.41     |
|                         |  |  | 19,380,442.34   | 13,790.97  | 213.62  |              |
|                         |  |  | 12,081,967.72   | 2,343.02   | 197.69  |              |
|                         |  |  | 4,514,196.11  | 18,931.73  | 15.93   |              |
| Total Cash & Equivalent |  |  | 26,982,927.00   | 7,483.78   | 7,499.71  | 7,499.71     |
|                         |  |  | 50,180,742.41   | 113,845.53   | 5,973.95  |              |
|                         |  |  | 14,094,097.72   | 79,608.64  | 20,985.62   |              |
|                         |  |  | 14,014,493.49   | 71,912.96  | (15,011.67)   |              |
| TOTAL PORTFOLIO         |  |  | 50,272,927.00   | 37,676.07  | 22,664.40   | 22,664.40    |



| CUSIP               | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|---------------------|---|--|---|--|---|--------------|
| <b>FIXED INCOME</b> |   |  |   |  |   |              |
| 02665WDF5           | American Honda Finance<br>Note<br>Due 05/20/2022                              | 08/26/2021<br>08/30/2021<br>0.00         | 1,000,923.27<br>0.00<br>1,000,000.00<br>0.00                                | 8,720.83<br>9,750.00<br>0.00<br>1,029.17                           | 0.00<br>923.27<br>(923.27)<br>105.90  | 105.90       |
| 06051GEU9           | Bank of America Corp<br>Note<br>3.3% Due 01/11/2023                           | 04/25/2022<br>04/27/2022<br>1,000,000.00 | 1,009,008.69<br>0.00<br>0.00<br>1,007,913.51                                | 10,083.33<br>0.00<br>12,833.33<br>2,750.00                         | 0.00<br>1,095.18<br>(1,095.18)<br>1,654.82                                  | 1,654.82     |
| 06406RAM9           | Bank of NY Mellon Corp<br>Callable Note Cont 1/2/2023<br>1.85% Due 01/27/2023 | 03/09/2022<br>03/11/2022<br>790,000.00   | 791,888.25<br>0.00<br>0.00<br>791,672.25                                    | 3,816.14<br>0.00<br>5,034.06<br>1,217.92                           | 0.00<br>216.00<br>(216.00)<br>1,001.92                                      | 1,001.92     |
| 46625HJH4           | JP Morgan Chase<br>Note<br>3.2% Due 01/25/2023                                | 03/03/2022<br>03/07/2022<br>1,000,000.00 | 1,013,275.65<br>0.00<br>0.00<br>1,011,745.74                                | 8,533.33<br>0.00<br>11,200.00<br>2,666.67                          | 0.00<br>1,529.91<br>(1,529.91)<br>1,136.76                                  | 1,136.76     |
| 59217GEE5           | Metlife<br>Note<br>1.95% Due 01/13/2023                                       | 03/09/2022<br>03/11/2022<br>1,000,000.00 | 1,001,526.98<br>0.00<br>0.00<br>1,001,342.79                                | 5,850.00<br>0.00<br>7,475.00<br>1,625.00                           | 0.00<br>184.19<br>(184.19)<br>1,440.81                                      | 1,440.81     |
| 911312AQ9           | UPS<br>Note<br>2.45% Due 10/01/2022   | 04/25/2022<br>04/27/2022<br>1,000,000.00 | 1,002,904.08<br>0.00<br>0.00<br>1,002,315.67                                | 2,041.67<br>0.00<br>4,083.33<br>2,041.66                           | 0.00<br>588.41<br>(588.41)<br>1,453.25                                      | 1,453.25     |
| 912828L57           | US Treasury<br>Note<br>Due 09/30/2022   | 03/18/2022<br>03/18/2022<br>0.00         | 5,018,176.02<br>0.00<br>5,017,936.86<br>0.00                                | 7,411.20<br>7,889.34<br>0.00<br>478.14                             | 0.00<br>239.16<br>(239.16)<br>238.98  | 238.98       |
| 912828ZR4           | US Treasury<br>Note<br>Due 05/31/2022   | 08/31/2021<br>08/31/2021<br>0.00         | 5,000,300.48<br>0.00<br>5,000,280.45<br>0.00                                | 2,609.89<br>2,644.23<br>0.00<br>34.34                              | 0.00<br>20.03<br>(20.03)<br>14.31   | 14.31        |

## PRISM Liquidity Portfolio

Account #10292

## Income Earned

As of May 31, 2022



| CUSIP                     | Security Description                         | Trade Date<br>Settle Date<br>Units | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income     |
|---------------------------|--|------------------------------------|---|--|---|------------------|
| 91282CAX9                 | US Treasury<br>Note<br>0.125% Due 11/30/2022 | Various<br>Various<br>5,000,000.00 | 7,459,101.67<br>0.00<br>2,486,495.23<br>4,976,702.67                        | 3,914.84<br>4,447.12<br>17.07<br>549.35                            | 4,096.23<br>0.00<br>4,096.23<br>4,645.58                                    | 4,645.58         |
|                           |  |                                    | <b>23,297,105.09</b><br><b>0.00</b>   | <b>52,981.23</b><br><b>24,730.69</b>                               | <b>4,096.23</b><br><b>4,796.15</b>  |                  |
|                           |  |                                    | <b>13,504,712.54</b>  | <b>40,642.79</b>   | <b>(699.92)</b>   |                  |
| <b>Total Fixed Income</b> |  | <b>9,790,000.00</b>                | <b>9,791,692.63</b>   | <b>12,392.25</b>   | <b>11,692.33</b>  | <b>11,692.33</b> |

## CASH &amp; EQUIVALENT

|           |  |  |  |  |  |          |
|-----------|--|--|--|--|--|----------|
| 21684XQS8 | Cooperative Rabobank UA<br>Yankee CD<br>Due 05/10/2022         | 08/31/2021<br>08/31/2021<br>0.00         | 1,000,009.96<br>0.00<br>1,000,000.00<br>0.00                 | 1,977.78<br>2,027.78<br>0.00<br>50.00    | 0.00<br>9.96<br>(9.96)<br>40.04          | 40.04    |
| 262006307 | Dreyfus Gov't Cash Management<br>Money Market Fund             | Various<br>Various<br>100,526.11         | 8,482,927.00<br>25,017,599.11<br>33,400,000.00<br>100,526.11 | 0.00<br>208.44<br>0.00<br>208.44         | 0.00<br>0.00<br>0.00<br>208.44           | 208.44   |
| 55380TXV7 | MUFG Bank<br>Yankee CD<br>0.3% Due 10/31/2022                  | 04/26/2022<br>04/26/2022<br>1,000,000.00 | 992,181.48<br>0.00<br>0.00<br>993,505.93                     | 1,625.00<br>0.00<br>1,883.33<br>258.33   | 1,324.45<br>0.00<br>1,324.45<br>1,582.78 | 1,582.78 |
| 65558UBA9 | Nordea Bank APB New York<br>Negotiable CD<br>Due 05/11/2022    | 08/26/2021<br>08/26/2021<br>0.00         | 1,500,016.60<br>0.00<br>1,500,000.00<br>0.00                 | 3,115.00<br>3,202.50<br>0.00<br>87.50    | 0.00<br>16.60<br>(16.60)<br>70.90        | 70.90    |
| 78015DL73 | Royal Bank of Canada NY<br>Discount CP<br>1.57% Due 11/07/2022 | 04/05/2022<br>04/05/2022<br>1,000,000.00 | 990,580.00<br>0.00<br>0.00<br>990,580.00                     | 1,133.89<br>0.00<br>2,485.83<br>1,351.94 | 0.00<br>0.00<br>0.00<br>1,351.94         | 1,351.94 |



## PRISM Liquidity Portfolio

Account #10292

## Income Earned

As of May 31, 2022



| CUSIP                              | Security Description                                    | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income     |
|------------------------------------|---|--|---|--|---|------------------|
| 86959RQE3                          | Svenska Handelsbanken NY<br>Yankee CD<br>Due 05/10/2022 | 08/26/2021<br>08/26/2021<br>0.00         | 1,500,022.43<br>0.00<br>1,500,000.00<br>0.00                                | 3,411.67<br>3,497.92<br>0.00<br>86.25                              | 0.00<br>22.43<br>(22.43)<br>63.82   | 63.82            |
| 912796V89                          | US Treasury<br>Bill<br>Due 06/07/2022                   | 03/03/2022<br>03/04/2022<br>0.00         | 7,493,063.03<br>0.00<br>7,493,063.03<br>0.00                                | 4,235.20<br>0.00<br>0.00<br>(4,235.20)                             | 0.00<br>0.00<br>0.00<br>(4,235.20)  | (4,235.20)       |
| 912796X20                          | US Treasury<br>Bill<br>0.651% Due 07/19/2022            | 03/24/2022<br>03/24/2022<br>5,000,000.00 | 4,989,429.38<br>0.00<br>0.00<br>4,989,429.38                                | 3,433.19<br>0.00<br>6,233.96<br>2,800.77                           | 0.00<br>0.00<br>0.00<br>2,800.77  | 2,800.77         |
|                                    |   |  | 26,948,229.88   | 18,931.73  | 1,324.45  |                  |
|                                    |   |  | 25,017,599.11   | 8,936.64   | 48.99   |                  |
|                                    |   |  | 44,893,063.03   | 10,603.12  | 1,275.46  |                  |
| <b>Total Cash &amp; Equivalent</b> |   | <b>7,100,526.11</b>                      | <b>7,074,041.42</b>   | <b>608.03</b>  | <b>1,883.49</b>   | <b>1,883.49</b>  |
|                                    |   |  | 50,245,334.97   | 71,912.96  | 5,420.68  |                  |
|                                    |   |  | 25,017,599.11   | 33,667.33  | 4,845.14  |                  |
|                                    |   |  | 58,397,775.57   | 51,245.91  | 575.54  |                  |
| <b>TOTAL PORTFOLIO</b>             |   | <b>16,890,526.11</b>                     | <b>16,865,734.05</b>  | <b>13,000.28</b>   | <b>13,575.82</b>  | <b>13,575.82</b> |



| CUSIP                        | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income     |
|------------------------------|---|--|---|--|---|------------------|
| <b>FIXED INCOME</b>          |   |  |   |  |   |                  |
| 06051GEU9                    | Bank of America Corp<br>Note<br>3.3% Due 01/11/2023                           | 04/25/2022<br>04/27/2022<br>1,000,000.00 | 1,007,913.51<br>0.00<br>0.00<br>1,006,853.67                                | 12,833.33<br>0.00<br>15,583.33<br>2,750.00                         | 0.00<br>1,059.84<br>(1,059.84)<br>1,690.16                                  | 1,690.16         |
| 06406RAM9                    | Bank of NY Mellon Corp<br>Callable Note Cont 1/2/2023<br>1.85% Due 01/27/2023 | 03/09/2022<br>03/11/2022<br>790,000.00   | 791,672.25<br>0.00<br>0.00<br>791,463.22                                    | 5,034.06<br>0.00<br>6,251.97<br>1,217.91                           | 0.00<br>209.03<br>(209.03)<br>1,008.88                                      | 1,008.88         |
| 46625HJH4                    | JP Morgan Chase<br>Note<br>3.2% Due 01/25/2023                                | 03/03/2022<br>03/07/2022<br>1,000,000.00 | 1,011,745.74<br>0.00<br>0.00<br>1,010,265.19                                | 11,200.00<br>0.00<br>13,866.67<br>2,666.67                         | 0.00<br>1,480.55<br>(1,480.55)<br>1,186.12                                  | 1,186.12         |
| 59217GEE5                    | Metlife<br>Note<br>1.95% Due 01/13/2023                                       | 03/09/2022<br>03/11/2022<br>1,000,000.00 | 1,001,342.79<br>0.00<br>0.00<br>1,001,164.55                                | 7,475.00<br>0.00<br>9,100.00<br>1,625.00                           | 0.00<br>178.24<br>(178.24)<br>1,446.76                                      | 1,446.76         |
| 911312AQ9                    | UPS<br>Note<br>2.45% Due 10/01/2022   | 04/25/2022<br>04/27/2022<br>1,000,000.00 | 1,002,315.67<br>0.00<br>0.00<br>1,001,746.24                                | 4,083.33<br>0.00<br>6,125.00<br>2,041.67                           | 0.00<br>569.43<br>(569.43)<br>1,472.24                                      | 1,472.24         |
| 91282CAX9                    | US Treasury<br>Note<br>0.125% Due 11/30/2022                                  | Various<br>Various<br>5,000,000.00       | 4,976,702.67<br>0.00<br>0.00<br>4,980,542.89                                | 17.07<br>0.00<br>529.37<br>512.30                                  | 3,840.22<br>0.00<br>3,840.22<br>4,352.52                                    | 4,352.52         |
|                              |   |  | 9,791,692.63<br>0.00<br>0.00  | 40,642.79<br>0.00<br>51,456.34                                     | 3,840.22<br>3,497.09<br>343.13  |                  |
| <b>Total Fixed Income</b>    |   | <b>9,790,000.00</b>                      | <b>9,792,035.76</b>   | <b>10,813.55</b>   | <b>11,156.68</b>  | <b>11,156.68</b> |
| <b>CASH &amp; EQUIVALENT</b> |   |  |   |  |   |                  |
| 262006307                    | Dreyfus Gov't Cash Management<br>Money Market Fund                            | Various<br>Various<br>101,208.92         | 100,526.11<br>682.81<br>0.00<br>101,208.92                                  | 0.00<br>682.81<br>0.00<br>682.81                                   | 0.00<br>0.00<br>0.00<br>682.81  | 682.81           |

## PRISM Liquidity Portfolio

Account #10292

## Income Earned

As of June 30, 2022



| CUSIP                              | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income     |
|------------------------------------|--|--|---|--|---|------------------|
| 55380TXV7                          | MUFG Bank<br>Yankee CD<br>0.3% Due 10/31/2022                  | 04/26/2022<br>04/26/2022<br>1,000,000.00 | 993,505.93<br>0.00<br>0.00<br>994,787.65                                    | 1,883.33<br>0.00<br>2,133.33<br>250.00                             | 1,281.72<br>0.00<br>1,281.72<br>1,531.72                                    | 1,531.72         |
| 78015DL73                          | Royal Bank of Canada NY<br>Discount CP<br>1.57% Due 11/07/2022 | 04/05/2022<br>04/05/2022<br>1,000,000.00 | 990,580.00<br>0.00<br>0.00<br>990,580.00                                    | 2,485.83<br>0.00<br>3,794.17<br>1,308.34                           | 0.00<br>0.00<br>0.00<br>1,308.34  | 1,308.34         |
| 912796X20                          | US Treasury<br>Bill<br>0.651% Due 07/19/2022                   | 03/24/2022<br>03/24/2022<br>5,000,000.00 | 4,989,429.38<br>0.00<br>0.00<br>4,989,429.38                                | 6,233.96<br>0.00<br>8,944.37<br>2,710.41                           | 0.00<br>0.00<br>0.00<br>2,710.41  | 2,710.41         |
|                                    |  |  | <b>7,074,041.42</b><br><b>682.81</b><br><b>0.00</b>                         | <b>10,603.12</b><br><b>682.81</b><br><b>14,871.87</b>              | <b>1,281.72</b><br><b>0.00</b><br><b>1,281.72</b>                           |                  |
| <b>Total Cash &amp; Equivalent</b> |  | <b>7,101,208.92</b>                      | <b>7,076,005.95</b>   | <b>4,951.56</b>  | <b>6,233.28</b>   | <b>6,233.28</b>  |
|                                    |  |  | <b>16,865,734.05</b><br><b>682.81</b><br><b>0.00</b>                        | <b>51,245.91</b><br><b>682.81</b><br><b>66,328.21</b>              | <b>5,121.94</b><br><b>3,497.09</b><br><b>1,624.85</b>                       |                  |
| <b>TOTAL PORTFOLIO</b>             |  | <b>16,891,208.92</b>                     | <b>16,868,041.71</b>  | <b>15,765.11</b>   | <b>17,389.96</b>  | <b>17,389.96</b> |

# Transaction Ledger

As of June 30, 2022

## PRISM Short Term Core Portfolio - Account #10290

March 31, 2022 through June 30, 2022

| Transaction Type          | Settlement Date | CUSIP     | Quantity             | Security Description   | Price   | Acq/Disp Yield | Amount               | Interest Pur/Sold | Total Amount         | Gain/Loss   |
|---------------------------|-----------------|-----------|----------------------|--|---------|----------------|----------------------|-------------------|----------------------|-------------|
| <b>ACQUISITIONS</b>       |                 |           |                      |  |         |                |                      |                   |                      |             |
| Purchase                  | 04/07/2022      | 06406HCQ0 | 1,000,000.00         | Bank of New York Callable Note Cont 10/18/2025<br>3.95% Due: 11/18/2025                | 102.491 | 3.21%          | 1,024,910.00         | 15,251.39         | 1,040,161.39         | 0.00        |
| Purchase                  | 04/13/2022      | 362585AC5 | 975,000.00           | GM Financial Securitized ART 2022-2 A3<br>3.1% Due: 02/16/2027                         | 99.979  | 3.13%          | 974,796.23           | 0.00              | 974,796.23           | 0.00        |
| Purchase                  | 04/27/2022      | 023135CF1 | 1,250,000.00         | Amazon.com Inc Callable Note Cont 03/13/2027<br>3.3% Due: 04/13/2027                   | 99.827  | 3.34%          | 1,247,837.50         | 1,604.17          | 1,249,441.67         | 0.00        |
| Purchase                  | 04/28/2022      | 912828Z78 | 3,000,000.00         | US Treasury Note<br>1.5% Due: 01/31/2027   | 94.199  | 2.81%          | 2,825,976.56         | 10,814.92         | 2,836,791.48         | 0.00        |
| Purchase                  | 05/11/2022      | 36266FAC3 | 1,270,000.00         | GM Financial Auto Lease Trust 2022-2 A3<br>3.42% Due: 06/20/2025                       | 99.990  | 3.45%          | 1,269,867.54         | 0.00              | 1,269,867.54         | 0.00        |
| Purchase                  | 05/13/2022      | 14913R2V8 | 1,345,000.00         | Caterpillar Financial Service Note<br>3.4% Due: 05/13/2025                             | 99.873  | 3.44%          | 1,343,291.85         | 0.00              | 1,343,291.85         | 0.00        |
| Purchase                  | 05/18/2022      | 05602RAD3 | 985,000.00           | BMW Vehicle Owner Trust 2022-A A3<br>3.21% Due: 08/25/2026                             | 99.995  | 3.23%          | 984,948.78           | 0.00              | 984,948.78           | 0.00        |
| Purchase                  | 05/24/2022      | 02582JIT8 | 2,445,000.00         | American Express Credit Trust 2022-2 A<br>3.39% Due: 05/17/2027                        | 99.978  | 3.42%          | 2,444,459.17         | 0.00              | 2,444,459.17         | 0.00        |
| Purchase                  | 05/31/2022      | 927804GH1 | 735,000.00           | Virginia Electric Power Corp Callable Note Cont.<br>4/15/2027<br>3.75% Due: 05/15/2027 | 99.688  | 3.82%          | 732,706.80           | 0.00              | 732,706.80           | 0.00        |
| <b>Subtotal</b>           |                 |           | <b>13,005,000.00</b> |  |         |                | <b>12,848,794.43</b> | <b>27,670.48</b>  | <b>12,876,464.91</b> | <b>0.00</b> |
| <b>TOTAL ACQUISITIONS</b> |                 |           | <b>13,005,000.00</b> |  |         |                | <b>12,848,794.43</b> | <b>27,670.48</b>  | <b>12,876,464.91</b> | <b>0.00</b> |
| <b>DISPOSITIONS</b>       |                 |           |                      |  |         |                |                      |                   |                      |             |
| Sale                      | 04/07/2022      | 06406RAE7 | 1,250,000.00         | Bank of NY Mellon Corp Callable Note Cont<br>12/29/2022<br>2.95% Due: 01/29/2023       | 100.869 | 1.86%          | 1,260,862.50         | 6,965.28          | 1,267,827.78         | 12,782.83   |

# Transaction Ledger

As of June 30, 2022

## PRISM Short Term Core Portfolio - Account #10290

March 31, 2022 through June 30, 2022

| Transaction Type          | Settlement Date | CUSIP     | Quantity             | Security Description   | Price   | Acq/Disp Yield | Amount               | Interest Pur/Sold | Total Amount         | Gain/Loss         |
|---------------------------|-----------------|-----------|----------------------|--|---------|----------------|----------------------|-------------------|----------------------|-------------------|
| Sale                      | 04/08/2022      | 00440EAU1 | 4,000,000.00         | Chubb INA Holdings Inc Callable Note Cont 9/3/2022<br>2.875% Due: 11/03/2022 | 100.560 | 1.48%          | 4,022,400.00         | 49,513.89         | 4,071,913.89         | 15,406.26         |
| Sale                      | 05/03/2022      | 084670BR8 | 2,000,000.00         | Berkshire Hathaway Callable Note Cont 1/15/2023<br>2.75% Due: 03/15/2023     | 100.381 | 2.30%          | 2,007,620.00         | 7,333.33          | 2,014,953.33         | 15,978.25         |
| Sale                      | 05/03/2022      | 313383QR5 | 5,000,000.00         | FHLB Note<br>3.25% Due: 06/09/2023   | 101.012 | 2.31%          | 5,050,600.00         | 65,000.00         | 5,115,600.00         | 31,398.45         |
| Sale                      | 05/03/2022      | 3135G0T94 | 5,000,000.00         | FNMA Note<br>2.375% Due: 01/19/2023  | 100.363 | 1.86%          | 5,018,150.00         | 34,305.56         | 5,052,455.56         | 30,211.82         |
| Sale                      | 05/03/2022      | 3137EAEN5 | 5,000,000.00         | FHLMC Note<br>2.75% Due: 06/19/2023  | 100.461 | 2.33%          | 5,023,050.00         | 51,180.56         | 5,074,230.56         | 29,718.08         |
| Sale                      | 05/03/2022      | 912828R69 | 4,500,000.00         | US Treasury Note<br>1.625% Due: 05/31/2023                                   | 99.363  | 2.23%          | 4,471,347.66         | 30,937.50         | 4,502,285.16         | 18,373.38         |
| Sale                      | 05/05/2022      | 912828U57 | 1,500,000.00         | US Treasury Note<br>2.125% Due: 11/30/2023                                   | 99.168  | 2.67%          | 1,487,519.53         | 13,660.71         | 1,501,180.24         | -2,813.90         |
| Sale                      | 05/13/2022      | 4581X0CZ9 | 2,000,000.00         | Inter-American Dev Bank Note<br>1.75% Due: 09/14/2022                        | 100.116 | 1.40%          | 2,002,320.00         | 5,736.11          | 2,008,056.11         | 6,611.67          |
| Sale                      | 05/20/2022      | 58933YAF2 | 2,400,000.00         | Merck & Co Note<br>2.8% Due: 05/18/2023                                      | 100.294 | 2.50%          | 2,407,056.00         | 373.33            | 2,407,429.33         | 20,525.25         |
| <b>Subtotal</b>           |                 |           | <b>32,650,000.00</b> |  |         |                | <b>32,750,925.69</b> | <b>265,006.27</b> | <b>33,015,931.96</b> | <b>178,192.09</b> |
| Maturity                  | 05/10/2022      | 21684XQS8 | 6,000,000.00         | Cooperative Rabobank UA Yankee CD<br>0.2% Due: 05/10/2022                    | 100.000 |                | 6,000,000.00         | 12,166.67         | 6,012,166.67         | 0.00              |
| Maturity                  | 05/10/2022      | 86959RQE3 | 6,000,000.00         | Svenska Handelsbanken NY Yankee CD<br>0.23% Due: 05/10/2022                  | 100.000 |                | 6,000,000.00         | 13,991.66         | 6,013,991.66         | 0.00              |
| <b>Subtotal</b>           |                 |           | <b>12,000,000.00</b> |  |         |                | <b>12,000,000.00</b> | <b>26,158.33</b>  | <b>12,026,158.33</b> | <b>0.00</b>       |
| <b>TOTAL DISPOSITIONS</b> |                 |           | <b>44,650,000.00</b> |  |         |                | <b>44,750,925.69</b> | <b>291,164.60</b> | <b>45,042,090.29</b> | <b>178,192.09</b> |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP               | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|---------------------|---|--|---|--|---|--------------|
| <b>FIXED INCOME</b> |   |  |   |  |   |              |
| 00440EAS6           | Chubb INA Holdings Inc<br>Note<br>3.15% Due 03/15/2025                    | 10/28/2020<br>10/30/2020<br>1,000,000.00 | 1,068,827.63<br>0.00<br>0.00<br>1,066,913.98                                | 1,400.00<br>0.00<br>4,025.00<br>2,625.00                           | 0.00<br>1,913.65<br>(1,913.65)<br>711.35                                    | 711.35       |
| 00440EAU1           | Chubb INA Holdings Inc<br>Callable Note Cont 9/3/2022<br>Due 11/03/2022   | Various<br>Various<br>0.00               | 4,007,227.98<br>0.00<br>4,006,993.74<br>0.00                                | 47,277.77<br>49,513.89<br>0.00<br>2,236.12                         | 0.00<br>234.24<br>(234.24)<br>2,001.88                                      | 2,001.88     |
| 023135BW5           | Amazon.com Inc<br>Note<br>0.45% Due 05/12/2024                            | 05/10/2021<br>05/12/2021<br>1,960,000.00 | 1,957,984.35<br>0.00<br>0.00<br>1,958,062.68                                | 3,405.50<br>0.00<br>4,140.50<br>735.00                             | 78.33<br>0.00<br>78.33<br>813.33  | 813.33       |
| 023135CF1           | Amazon.com Inc<br>Callable Note Cont 3/13/2027<br>3.3% Due 04/13/2027     | 04/25/2022<br>04/27/2022<br>1,250,000.00 | 0.00<br>1,247,837.50<br>0.00<br>1,247,842.27                                | 0.00<br>(1,604.17)<br>2,062.50<br>458.33                           | 4.77<br>0.00<br>4.77<br>463.10  | 463.10       |
| 02665WEA5           | American Honda Finance<br>Note<br>1.5% Due 01/13/2025                     | Various<br>Various<br>4,000,000.00       | 3,980,026.95<br>0.00<br>0.00<br>3,980,615.54                                | 13,000.00<br>0.00<br>18,000.00<br>5,000.00                         | 588.59<br>0.00<br>588.59<br>5,588.59  | 5,588.59     |
| 037833AZ3           | Apple Inc<br>Note<br>2.5% Due 02/09/2025                                  | 07/14/2021<br>07/16/2021<br>1,000,000.00 | 1,047,505.83<br>0.00<br>0.00<br>1,046,142.02                                | 3,611.11<br>0.00<br>5,694.44<br>2,083.33                           | 0.00<br>1,363.81<br>(1,363.81)<br>719.52                                    | 719.52       |
| 05601XAC3           | BMW Vehicle Lease Trust<br>2022-1 A3<br>1.1% Due 03/25/2025               | 01/11/2022<br>01/19/2022<br>995,000.00   | 994,864.70<br>0.00<br>0.00<br>994,870.31                                    | 182.42<br>912.08<br>182.42<br>912.08                               | 5.61<br>0.00<br>5.61<br>917.69  | 917.69       |
| 06051GHF9           | Bank of America Corp<br>Callable Note 1X 3/5/2023<br>3.55% Due 03/05/2024 | 09/10/2019<br>09/12/2019<br>4,000,000.00 | 4,069,593.84<br>0.00<br>0.00<br>4,066,628.20                                | 10,255.56<br>0.00<br>22,088.89<br>11,833.33                        | 0.00<br>2,965.64<br>(2,965.64)<br>8,867.69                                  | 8,867.69     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 06051GJD2 | Bank of America Corp<br>Callable Note Cont 6/19/2025<br>1.319% Due 06/19/2026 | 08/27/2021<br>08/31/2021<br>1,250,000.00 | 1,251,778.95<br>0.00<br>0.00<br>1,251,744.30                                | 4,671.46<br>0.00<br>6,045.42<br>1,373.96                           | 0.00<br>34.65<br>(34.65)<br>1,339.31  | 1,339.31     |
| 06367WB85 | Bank of Montreal<br>Note<br>1.85% Due 05/01/2025                              | 08/12/2021<br>08/16/2021<br>2,500,000.00 | 2,567,401.99<br>0.00<br>0.00<br>2,565,606.20                                | 19,270.83<br>0.00<br>23,125.00<br>3,854.17                         | 0.00<br>1,795.79<br>(1,795.79)<br>2,058.38                                  | 2,058.38     |
| 06368FAC3 | Bank of Montreal<br>Note<br>1.25% Due 09/15/2026                              | Various<br>09/15/2021<br>2,500,000.00    | 2,496,023.16<br>0.00<br>0.00<br>2,496,096.45                                | 1,388.89<br>0.00<br>3,993.06<br>2,604.17                           | 73.29<br>0.00<br>73.29<br>2,677.46  | 2,677.46     |
| 06406HCQ0 | Bank of New York<br>Callable Note Cont 10/18/2025<br>3.95% Due 11/18/2025     | 04/05/2022<br>04/07/2022<br>1,000,000.00 | 0.00<br>1,024,910.00<br>0.00<br>1,024,457.43                                | 0.00<br>(15,251.39)<br>17,884.72<br>2,633.33                       | 0.00<br>452.57<br>(452.57)<br>2,180.76                                      | 2,180.76     |
| 06406RAE7 | Bank of NY Mellon Corp<br>Callable Note Cont 12/29/2022<br>Due 01/29/2023     | 02/26/2018<br>02/28/2018<br>0.00         | 1,248,040.88<br>0.00<br>1,248,079.67<br>0.00                                | 6,350.69<br>6,965.28<br>0.00<br>614.59                             | 38.79<br>0.00<br>38.79<br>653.38  | 653.38       |
| 084664CZ2 | Berkshire Hathaway<br>Callable Note Cont 2/15/2027<br>2.3% Due 03/15/2027     | 03/07/2022<br>03/15/2022<br>2,870,000.00 | 2,869,459.78<br>0.00<br>0.00<br>2,869,468.74                                | 2,933.78<br>0.00<br>8,434.61<br>5,500.83                           | 8.96<br>0.00<br>8.96<br>5,509.79  | 5,509.79     |
| 084670BR8 | Berkshire Hathaway<br>Callable Note Cont 1/15/2023<br>2.75% Due 03/15/2023    | 04/20/2018<br>04/24/2018<br>2,000,000.00 | 1,990,795.34<br>0.00<br>0.00<br>1,991,588.85                                | 2,444.44<br>0.00<br>7,027.78<br>4,583.34                           | 793.51<br>0.00<br>793.51<br>5,376.85  | 5,376.85     |
| 09690AAC7 | BMW Vehicle Lease Trust<br>2021-2 A3<br>0.33% Due 12/26/2024                  | 09/08/2021<br>09/15/2021<br>945,000.00   | 944,925.72<br>0.00<br>0.00<br>944,929.24                                    | 51.98<br>259.88<br>51.98<br>259.88                                 | 3.52<br>0.00<br>3.52<br>263.40  | 263.40       |
| 3130A0F70 | FHLB<br>Note<br>3.375% Due 12/08/2023   | Various<br>Various<br>7,500,000.00       | 7,567,307.66<br>0.00<br>0.00<br>7,564,029.69                                | 79,453.13<br>0.00<br>100,546.89<br>21,093.76                       | 0.00<br>3,277.97<br>(3,277.97)<br>17,815.79                                 | 17,815.79    |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description                  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---------------------------------------|--|---|--|---|--------------|
| 3130A2UW4 | FHLB<br>Note<br>2.875% Due 09/13/2024 | Various<br>Various<br>3,000,000.00       | 3,084,296.42<br>0.00<br>0.00<br>3,081,473.99                                | 4,312.50<br>0.00<br>11,500.00<br>7,187.50                          | 0.00<br>2,822.43<br>(2,822.43)<br>4,365.07                                  | 4,365.07     |
| 3130A3GE8 | FHLB<br>Note<br>2.75% Due 12/13/2024  | 02/06/2020<br>02/10/2020<br>4,000,000.00 | 4,125,630.36<br>0.00<br>0.00<br>4,121,811.81                                | 33,000.00<br>0.00<br>42,166.67<br>9,166.67                         | 0.00<br>3,818.55<br>(3,818.55)<br>5,348.12                                  | 5,348.12     |
| 3130A4CH3 | FHLB<br>Note<br>2.375% Due 03/14/2025 | 03/19/2020<br>03/20/2020<br>1,500,000.00 | 1,551,326.42<br>0.00<br>0.00<br>1,549,898.04                                | 1,682.29<br>0.00<br>4,651.04<br>2,968.75                           | 0.00<br>1,428.38<br>(1,428.38)<br>1,540.37                                  | 1,540.37     |
| 313383QR5 | FHLB<br>Note<br>3.25% Due 06/09/2023  | 08/28/2018<br>08/29/2018<br>5,000,000.00 | 5,020,730.03<br>0.00<br>0.00<br>5,019,297.08                                | 50,555.56<br>0.00<br>64,097.22<br>13,541.66                        | 0.00<br>1,432.95<br>(1,432.95)<br>12,108.71                                 | 12,108.71    |
| 313383YJ4 | FHLB<br>Note<br>3.375% Due 09/08/2023 | Various<br>Various<br>5,000,000.00       | 5,021,685.82<br>0.00<br>0.00<br>5,020,446.64                                | 10,781.25<br>0.00<br>24,843.75<br>14,062.50                        | 0.00<br>1,239.18<br>(1,239.18)<br>12,823.32                                 | 12,823.32    |
| 3135G03U5 | FNMA<br>Note<br>0.625% Due 04/22/2025 | 04/22/2020<br>04/24/2020<br>2,880,000.00 | 2,876,366.81<br>0.00<br>0.00<br>2,876,464.39                                | 7,950.00<br>9,000.00<br>450.00<br>1,500.00                         | 97.58<br>0.00<br>97.58<br>1,597.58  | 1,597.58     |
| 3135G04Z3 | FNMA<br>Note<br>0.5% Due 06/17/2025   | 06/17/2020<br>06/19/2020<br>4,140,000.00 | 4,134,488.83<br>0.00<br>0.00<br>4,134,629.78                                | 5,980.00<br>0.00<br>7,705.00<br>1,725.00                           | 140.95<br>0.00<br>140.95<br>1,865.95  | 1,865.95     |
| 3135G05G4 | FNMA<br>Note<br>0.25% Due 07/10/2023  | 07/08/2020<br>07/10/2020<br>2,830,000.00 | 2,827,416.17<br>0.00<br>0.00<br>2,827,582.87                                | 1,591.88<br>0.00<br>2,181.46<br>589.58                             | 166.70<br>0.00<br>166.70<br>756.28  | 756.28       |
| 3135G05X7 | FNMA<br>Note<br>0.375% Due 08/25/2025 | 08/25/2020<br>08/27/2020<br>3,385,000.00 | 3,374,212.98<br>0.00<br>0.00<br>3,374,473.54                                | 1,269.38<br>0.00<br>2,327.19<br>1,057.81                           | 260.56<br>0.00<br>260.56<br>1,318.37  | 1,318.37     |



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description                      | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 3135G06G3 | FNMA<br>Note<br>0.5% Due 11/07/2025       | 11/09/2020<br>11/12/2020<br>3,515,000.00 | 3,505,906.01<br>0.00<br>0.00<br>3,506,113.32                                | 7,030.00<br>0.00<br>8,494.58<br>1,464.58                           | 207.31<br>0.00<br>207.31<br>1,671.89  | 1,671.89     |
| 3135G0T94 | FNMA<br>Note<br>2.375% Due 01/19/2023     | Various<br>Various<br>5,000,000.00       | 4,986,459.34<br>0.00<br>0.00<br>4,987,845.75                                | 23,750.00<br>0.00<br>33,645.84<br>9,895.84                         | 1,386.41<br>0.00<br>1,386.41<br>11,282.25                                   | 11,282.25    |
| 3135G0W66 | FNMA<br>Note<br>1.625% Due 10/15/2024     | 11/08/2019<br>11/12/2019<br>3,000,000.00 | 2,987,155.53<br>0.00<br>0.00<br>2,987,570.76                                | 22,479.17<br>24,375.00<br>2,166.67<br>4,062.50                     | 415.23<br>0.00<br>415.23<br>4,477.73  | 4,477.73     |
| 3135G0X24 | FNMA<br>Note<br>1.625% Due 01/07/2025     | Various<br>Various<br>6,000,000.00       | 6,066,890.64<br>0.00<br>0.00<br>6,064,907.72                                | 22,750.00<br>0.00<br>30,875.00<br>8,125.00                         | 129.07<br>2,111.99<br>(1,982.92)<br>6,142.08                                | 6,142.08     |
| 3137BFE98 | FHLMC<br>K041 A2<br>3.171% Due 10/25/2024 | 07/01/2021<br>07/07/2021<br>2,000,000.00 | 2,117,077.25<br>0.00<br>0.00<br>2,113,234.45                                | 5,285.00<br>5,285.00<br>5,285.00<br>5,285.00                       | 0.00<br>3,842.80<br>(3,842.80)<br>1,442.20                                  | 1,442.20     |
| 3137EAEN5 | FHLMC<br>Note<br>2.75% Due 06/19/2023     | 07/16/2018<br>07/17/2018<br>5,000,000.00 | 4,992,814.02<br>0.00<br>0.00<br>4,993,299.56                                | 38,958.33<br>0.00<br>50,416.67<br>11,458.34                        | 485.54<br>0.00<br>485.54<br>11,943.88                                       | 11,943.88    |
| 3137EAEP0 | FHLMC<br>Note<br>1.5% Due 02/12/2025      | Various<br>Various<br>6,500,000.00       | 6,515,528.14<br>0.00<br>0.00<br>6,515,083.64                                | 13,270.84<br>0.00<br>21,395.84<br>8,125.00                         | 69.24<br>513.74<br>(444.50)<br>7,680.50                                     | 7,680.50     |
| 3137EAEU9 | FHLMC<br>Note<br>0.375% Due 07/21/2025    | 07/21/2020<br>07/23/2020<br>2,100,000.00 | 2,093,079.60<br>0.00<br>0.00<br>2,093,251.61                                | 1,531.25<br>0.00<br>2,187.50<br>656.25                             | 172.01<br>0.00<br>172.01<br>828.26  | 828.26       |
| 3137EAEX3 | FHLMC<br>Note<br>0.375% Due 09/23/2025    | 09/23/2020<br>09/25/2020<br>3,260,000.00 | 3,253,162.38<br>0.00<br>0.00<br>3,253,323.77                                | 271.67<br>0.00<br>1,290.42<br>1,018.75                             | 161.39<br>0.00<br>161.39<br>1,180.14  | 1,180.14     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 362554AC1 | GM Financial Securitized Term<br>2021-4 A3<br>0.68% Due 09/16/2026    | 10/13/2021<br>10/21/2021<br>775,000.00   | 774,982.82<br>0.00<br>0.00<br>774,983.29                                    | 219.58<br>439.17<br>219.58<br>439.17                               | 0.47<br>0.00<br>0.47<br>439.64  | 439.64       |
| 362585AC5 | GM Financial Securitized ART<br>2022-2 A3<br>3.1% Due 02/16/2027      | 04/05/2022<br>04/13/2022<br>975,000.00   | 0.00<br>974,796.23<br>0.00<br>974,799.16                                    | 0.00<br>0.00<br>1,511.25<br>1,511.25                               | 2.93<br>0.00<br>2.93<br>1,514.18  | 1,514.18     |
| 36265MAC9 | GM Financial Auto Lease Trust<br>2022-1 A3<br>1.9% Due 03/20/2025     | 02/15/2022<br>02/23/2022<br>2,095,000.00 | 2,094,982.83<br>0.00<br>0.00<br>2,094,983.51                                | 1,216.26<br>3,317.09<br>1,216.26<br>3,317.09                       | 0.68<br>0.00<br>0.68<br>3,317.77  | 3,317.77     |
| 380146AC4 | GM Financial Auto Receivables<br>2022-1 A3<br>1.26% Due 11/16/2026    | 01/11/2022<br>01/19/2022<br>660,000.00   | 659,946.05<br>0.00<br>0.00<br>659,947.47                                    | 346.50<br>693.00<br>346.50<br>693.00                               | 1.42<br>0.00<br>1.42<br>694.42  | 694.42       |
| 40139LBD4 | Guardian Life Glob Fun<br>Note<br>1.25% Due 05/13/2026                | 02/09/2022<br>02/11/2022<br>1,350,000.00 | 1,299,430.64<br>0.00<br>0.00<br>1,300,440.00                                | 6,468.75<br>0.00<br>7,875.00<br>1,406.25                           | 1,009.36<br>0.00<br>1,009.36<br>2,415.61                                    | 2,415.61     |
| 43813KAC6 | Honda Auto Receivables Trust<br>2020-3 A3<br>0.37% Due 10/18/2024     | 09/22/2020<br>09/29/2020<br>1,324,686.77 | 1,374,894.86<br>0.00<br>50,313.23<br>1,324,590.57                           | 183.72<br>423.96<br>176.99<br>417.23                               | 8.94<br>0.00<br>8.94<br>426.17  | 426.17       |
| 43815BAC4 | Honda Auto Receivables Trust<br>2022-1 A3<br>1.88% Due 05/15/2026     | 02/15/2022<br>02/23/2022<br>1,640,000.00 | 1,639,761.09<br>0.00<br>0.00<br>1,639,767.38                                | 1,370.31<br>2,569.33<br>1,370.31<br>2,569.33                       | 6.29<br>0.00<br>6.29<br>2,575.62  | 2,575.62     |
| 43815GAC3 | Honda Auto Receivables Trust<br>2021-4 A3<br>0.88% Due 01/21/2026     | 11/16/2021<br>11/24/2021<br>1,020,000.00 | 1,019,808.21<br>0.00<br>0.00<br>1,019,813.65                                | 249.33<br>748.00<br>249.33<br>748.00                               | 5.44<br>0.00<br>5.44<br>753.44  | 753.44       |
| 438516CB0 | Honeywell Intl<br>Callable Note Cont 5/1/2025<br>1.35% Due 06/01/2025 | 06/23/2020<br>06/25/2020<br>2,500,000.00 | 2,538,202.83<br>0.00<br>0.00<br>2,537,212.26                                | 11,250.00<br>0.00<br>14,062.50<br>2,812.50                         | 0.00<br>990.57<br>(990.57)<br>1,821.93                                      | 1,821.93     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 44891VAC5 | Hyundai Auto Lease Trust<br>2021-B A3<br>0.33% Due 06/17/2024       | 06/08/2021<br>06/16/2021<br>1,495,000.00 | 1,494,854.69<br>0.00<br>0.00<br>1,494,862.88                                | 219.27<br>411.13<br>219.27<br>411.13                               | 8.19<br>0.00<br>8.19<br>419.32  | 419.32       |
| 44891WAC3 | Hyundai Auto Lease Trust<br>2022-A A3<br>1.16% Due 01/15/2025       | 01/11/2022<br>01/19/2022<br>1,200,000.00 | 1,199,975.82<br>0.00<br>0.00<br>1,199,976.79                                | 618.67<br>1,160.00<br>618.67<br>1,160.00                           | 0.97<br>0.00<br>0.97<br>1,160.97  | 1,160.97     |
| 448977AD0 | Hyundai Auto Receivables Trust<br>2022-A A3<br>2.22% Due 10/15/2026 | 03/09/2022<br>03/16/2022<br>1,795,000.00 | 1,794,931.82<br>0.00<br>0.00<br>1,794,933.57                                | 1,660.38<br>3,210.06<br>1,771.07<br>3,320.75                       | 1.75<br>0.00<br>1.75<br>3,322.50  | 3,322.50     |
| 44933LAC7 | Hyundai Auto Receivables Trust<br>2021-A A3<br>0.38% Due 09/15/2025 | 04/20/2021<br>04/28/2021<br>850,000.00   | 849,937.74<br>0.00<br>0.00<br>849,940.15                                    | 143.56<br>269.17<br>143.56<br>269.17                               | 2.41<br>0.00<br>2.41<br>271.58  | 271.58       |
| 44934KAC8 | Hyundai Auto Receivables Trust<br>2021-B A3<br>0.38% Due 01/15/2026 | 07/20/2021<br>07/28/2021<br>2,175,000.00 | 2,174,623.53<br>0.00<br>0.00<br>2,174,636.11                                | 367.33<br>688.75<br>367.33<br>688.75                               | 12.58<br>0.00<br>12.58<br>701.33  | 701.33       |
| 44935FAD6 | Hyundai Auto Receivables Trust<br>2021-C A3<br>0.74% Due 05/15/2026 | 11/09/2021<br>11/17/2021<br>730,000.00   | 729,856.10<br>0.00<br>0.00<br>729,860.34                                    | 240.09<br>450.17<br>240.09<br>450.17                               | 4.24<br>0.00<br>4.24<br>454.41  | 454.41       |
| 4581X0CZ9 | Inter-American Dev Bank<br>Note<br>1.75% Due 09/14/2022             | Various<br>Various<br>5,000,000.00       | 4,985,636.75<br>0.00<br>0.00<br>4,988,232.52                                | 4,131.95<br>0.00<br>11,423.61<br>7,291.66                          | 2,595.77<br>0.00<br>2,595.77<br>9,887.43                                    | 9,887.43     |
| 4581X0DN5 | Inter-American Dev Bank<br>Note<br>0.625% Due 07/15/2025            | 01/13/2021<br>01/15/2021<br>2,020,000.00 | 2,026,427.03<br>0.00<br>0.00<br>2,026,266.49                                | 2,665.28<br>0.00<br>3,717.36<br>1,052.08                           | 0.00<br>160.54<br>(160.54)<br>891.54  | 891.54       |
| 4581X0DV7 | Inter-American Dev Bank<br>Note<br>0.875% Due 04/20/2026            | 04/13/2021<br>04/20/2021<br>5,420,000.00 | 5,399,880.11<br>0.00<br>0.00<br>5,400,287.94                                | 21,209.51<br>23,712.50<br>1,449.10<br>3,952.09                     | 407.83<br>0.00<br>407.83<br>4,359.92  | 4,359.92     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 4581X0DZ8 | Inter-American Dev Bank<br>Note<br>0.5% Due 09/23/2024                         | 09/15/2021<br>09/23/2021<br>4,895,000.00 | 4,892,005.65<br>0.00<br>0.00<br>4,892,104.80                                | 543.89<br>0.00<br>2,583.47<br>2,039.58                             | 99.15<br>0.00<br>99.15<br>2,138.73  | 2,138.73     |
| 459058JB0 | Intl. Bank Recon & Development<br>Note<br>0.625% Due 04/22/2025                | 04/15/2020<br>04/22/2020<br>3,560,000.00 | 3,551,572.22<br>0.00<br>0.00<br>3,551,798.57                                | 9,827.08<br>11,142.80<br>556.25<br>1,871.97                        | 226.35<br>0.00<br>226.35<br>2,098.32  | 2,098.32     |
| 459058JL8 | Intl. Bank Recon & Development<br>Note<br>0.5% Due 10/28/2025                  | Various<br>Various<br>4,000,000.00       | 3,998,128.38<br>0.00<br>0.00<br>3,998,171.37                                | 8,500.01<br>10,000.00<br>166.67<br>1,666.66                        | 54.67<br>11.68<br>42.99<br>1,709.65   | 1,709.65     |
| 46647PAH9 | JP Morgan Chase & Co<br>Callable Note 2X 3/1/2024<br>3.22% Due 03/01/2025      | Various<br>Various<br>3,000,000.00       | 3,158,614.63<br>0.00<br>0.00<br>3,154,146.61                                | 8,050.00<br>0.00<br>16,100.00<br>8,050.00                          | 0.00<br>4,468.02<br>(4,468.02)<br>3,581.98                                  | 3,581.98     |
| 46647PBH8 | JP Morgan Chase & Co<br>Callable Note Mthly 3/13/2025<br>2.005% Due 03/13/2026 | 03/12/2021<br>03/16/2021<br>1,250,000.00 | 1,278,505.80<br>0.00<br>0.00<br>1,277,912.75                                | 1,253.13<br>0.00<br>3,341.67<br>2,088.54                           | 0.00<br>593.05<br>(593.05)<br>1,495.49                                      | 1,495.49     |
| 46647PBK1 | JP Morgan Chase & Co<br>Callable Note Cont 4/22/2025<br>2.083% Due 04/22/2026  | 08/27/2021<br>08/31/2021<br>1,000,000.00 | 1,027,043.22<br>0.00<br>0.00<br>1,026,495.79                                | 9,199.92<br>10,415.00<br>520.75<br>1,735.83                        | 0.00<br>547.43<br>(547.43)<br>1,188.40                                      | 1,188.40     |
| 47787JAC2 | John Deere Owner Trust<br>2022-A A3<br>2.32% Due 09/16/2026                    | 03/10/2022<br>03/16/2022<br>1,255,000.00 | 1,254,725.86<br>0.00<br>0.00<br>1,254,732.37                                | 1,213.17<br>2,345.46<br>1,294.04<br>2,426.33                       | 6.51<br>0.00<br>6.51<br>2,432.84  | 2,432.84     |
| 47788UAC6 | John Deere Owner Trust<br>2021-A A3<br>0.36% Due 09/15/2025                    | 03/02/2021<br>03/10/2021<br>940,000.00   | 939,872.50<br>0.00<br>0.00<br>939,876.62                                    | 150.40<br>282.00<br>150.40<br>282.00                               | 4.12<br>0.00<br>4.12<br>286.12  | 286.12       |
| 47789QAC4 | John Deere Owner Trust<br>2021-B A3<br>0.52% Due 03/16/2026                    | 07/13/2021<br>07/21/2021<br>1,020,000.00 | 1,019,926.36<br>0.00<br>0.00<br>1,019,928.40                                | 235.73<br>442.00<br>235.73<br>442.00                               | 2.04<br>0.00<br>2.04<br>444.04  | 444.04       |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 58769KAD6 | Mercedes-Benz Auto Lease Trust<br>2021-B A3<br>0.4% Due 11/15/2024     | 06/22/2021<br>06/29/2021<br>1,190,000.00 | 1,189,936.82<br>0.00<br>0.00<br>1,189,939.72                                | 211.56<br>396.67<br>211.56<br>396.67                               | 2.90<br>0.00<br>2.90<br>399.57  | 399.57       |
| 58770FAC6 | Mercedes Benz Auto Lease Trust<br>2020-A A3<br>Due 12/15/2022          | 01/21/2020<br>01/29/2020<br>0.00         | 141,796.25<br>0.00<br>141,800.84<br>0.00                                    | 115.96<br>217.43<br>0.00<br>101.47                                 | 4.59<br>0.00<br>4.59<br>106.06  | 106.06       |
| 58933YAF2 | Merck & Co<br>Note<br>2.8% Due 05/18/2023                              | 10/26/2018<br>10/30/2018<br>2,400,000.00 | 2,384,712.59<br>0.00<br>0.00<br>2,385,825.75                                | 24,826.67<br>0.00<br>30,426.67<br>5,600.00                         | 1,113.16<br>0.00<br>1,113.16<br>6,713.16                                    | 6,713.16     |
| 58989V2D5 | Met Tower Global Funding<br>Note<br>1.25% Due 09/14/2026               | 09/07/2021<br>09/14/2021<br>1,705,000.00 | 1,703,602.35<br>0.00<br>0.00<br>1,703,628.12                                | 1,006.42<br>0.00<br>2,782.47<br>1,776.05                           | 25.77<br>0.00<br>25.77<br>1,801.82  | 1,801.82     |
| 59217GER6 | Metlife<br>Note<br>1.875% Due 01/11/2027                               | 01/03/2022<br>01/11/2022<br>2,475,000.00 | 2,472,302.11<br>0.00<br>0.00<br>2,472,348.47                                | 10,312.50<br>0.00<br>14,179.69<br>3,867.19                         | 46.36<br>0.00<br>46.36<br>3,913.55  | 3,913.55     |
| 61747YEA9 | Morgan Stanley<br>Callable Note Cont 5/30/2024<br>0.79% Due 05/30/2025 | Various<br>Various<br>4,000,000.00       | 3,998,985.08<br>0.00<br>0.00<br>3,999,011.43                                | 10,621.12<br>0.00<br>13,254.45<br>2,633.33                         | 61.36<br>35.01<br>26.35<br>2,659.68   | 2,659.68     |
| 65479JAD5 | Nissan Auto Receivables Owner<br>2019-C A3<br>1.93% Due 07/15/2024     | 10/16/2019<br>10/23/2019<br>1,085,421.37 | 1,222,710.78<br>0.00<br>137,320.66<br>1,085,394.62                          | 1,048.84<br>1,966.58<br>931.05<br>1,848.79                         | 4.50<br>0.00<br>4.50<br>1,853.29  | 1,853.29     |
| 69353RFL7 | PNC Bank<br>Callable Note Cont 5/9/2023<br>3.5% Due 06/08/2023         | Various<br>Various<br>3,000,000.00       | 2,999,045.35<br>0.00<br>0.00<br>2,999,111.49                                | 32,958.34<br>0.00<br>41,708.33<br>8,749.99                         | 66.14<br>0.00<br>66.14<br>8,816.13  | 8,816.13     |
| 747525AF0 | Qualcomm Inc<br>Callable Note Cont 2/20/2025<br>3.45% Due 05/20/2025   | Various<br>Various<br>2,725,000.00       | 2,870,447.88<br>0.00<br>0.00<br>2,866,637.02                                | 34,210.11<br>0.00<br>42,044.48<br>7,834.37                         | 0.00<br>3,810.86<br>(3,810.86)<br>4,023.51                                  | 4,023.51     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 78013XZU5 | Royal Bank of Canada<br>Note<br>2.55% Due 07/16/2024                        | 09/10/2019<br>09/12/2019<br>4,000,000.00 | 4,023,714.21<br>0.00<br>0.00<br>4,022,864.24                                | 21,250.00<br>0.00<br>29,750.00<br>8,500.00                         | 0.00<br>849.97<br>(849.97)<br>7,650.03                                      | 7,650.03     |
| 78015K7H1 | Royal Bank of Canada<br>Note<br>1.15% Due 06/10/2025                        | 12/22/2021<br>12/27/2021<br>1,000,000.00 | 991,308.17<br>0.00<br>0.00<br>991,531.80                                    | 3,545.83<br>0.00<br>4,504.17<br>958.34                             | 223.63<br>0.00<br>223.63<br>1,181.97  | 1,181.97     |
| 79466LAG9 | Salesforce.com Inc<br>Callable Note Cont 7/15/2022<br>0.625% Due 07/15/2024 | 06/29/2021<br>07/12/2021<br>490,000.00   | 489,809.90<br>0.00<br>0.00<br>489,816.72                                    | 646.53<br>0.00<br>901.74<br>255.21                                 | 6.82<br>0.00<br>6.82<br>262.03  | 262.03       |
| 808513BN4 | Charles Schwab Corp<br>Callable Note Cont 2/18/2024<br>0.75% Due 03/18/2024 | 03/16/2021<br>03/18/2021<br>1,130,000.00 | 1,129,630.38<br>0.00<br>0.00<br>1,129,645.84                                | 306.04<br>0.00<br>1,012.29<br>706.25                               | 15.46<br>0.00<br>15.46<br>721.71  | 721.71       |
| 808513BY0 | Charles Schwab Corp<br>Callable Note Cont 2/3/2027<br>2.45% Due 03/03/2027  | 03/01/2022<br>03/03/2022<br>975,000.00   | 973,963.72<br>0.00<br>0.00<br>973,981.02                                    | 1,857.92<br>0.00<br>3,848.54<br>1,990.62                           | 17.30<br>0.00<br>17.30<br>2,007.92  | 2,007.92     |
| 89114TZN5 | Toronto-Dominion Bank<br>Note<br>1.95% Due 01/12/2027                       | 01/25/2022<br>01/27/2022<br>1,000,000.00 | 992,567.63<br>0.00<br>0.00<br>992,695.26                                    | 4,279.16<br>0.00<br>5,904.17<br>1,625.01                           | 127.63<br>0.00<br>127.63<br>1,752.64  | 1,752.64     |
| 89114TZX2 | Toronto-Dominion Bank<br>Note<br>2.8% Due 03/10/2027                        | 03/09/2022<br>03/11/2022<br>3,250,000.00 | 3,224,524.06<br>0.00<br>0.00<br>3,224,947.72                                | 5,308.33<br>0.00<br>12,891.67<br>7,583.34                          | 423.66<br>0.00<br>423.66<br>8,007.00  | 8,007.00     |
| 89236TJK2 | Toyota Motor Credit Corp<br>Note<br>1.125% Due 06/18/2026                   | Various<br>Various<br>3,615,000.00       | 3,613,003.65<br>0.00<br>0.00<br>3,613,042.57                                | 11,635.78<br>0.00<br>15,024.84<br>3,389.06                         | 38.92<br>0.00<br>38.92<br>3,427.98  | 3,427.98     |
| 89237VAB5 | Toyota Auto Receivables Trust<br>2020-C A3<br>0.44% Due 10/15/2024          | 07/21/2020<br>07/27/2020<br>973,667.20   | 1,061,599.45<br>0.00<br>87,981.47<br>973,623.51                             | 207.61<br>389.27<br>190.41<br>372.07                               | 5.53<br>0.00<br>5.53<br>377.60  | 377.60       |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 89238LAC4 | Toyota Lease Owner Trust<br>2022-A A3<br>1.96% Due 02/20/2025       | 02/23/2022<br>02/28/2022<br>2,555,000.00 | 2,554,613.11<br>0.00<br>0.00<br>2,554,627.42                                | 1,530.16<br>4,173.17<br>1,530.16<br>4,173.17                       | 14.31<br>0.00<br>14.31<br>4,187.48  | 4,187.48     |
| 89239CAC3 | Toyota Lease Owner Trust<br>2021-B A3<br>0.42% Due 10/21/2024       | 07/27/2021<br>08/02/2021<br>1,145,000.00 | 1,144,988.69<br>0.00<br>0.00<br>1,144,989.21                                | 146.94<br>400.75<br>146.94<br>400.75                               | 0.52<br>0.00<br>0.52<br>401.27  | 401.27       |
| 90331HPL1 | US Bank NA<br>Callable Note Cont 12/21/2024<br>2.05% Due 01/21/2025 | 01/16/2020<br>01/21/2020<br>4,115,000.00 | 4,110,077.81<br>0.00<br>0.00<br>4,110,221.73                                | 16,402.85<br>0.00<br>23,432.64<br>7,029.79                         | 143.92<br>0.00<br>143.92<br>7,173.71  | 7,173.71     |
| 9128282N9 | US Treasury<br>Note<br>2.125% Due 07/31/2024                        | 10/10/2019<br>10/11/2019<br>3,000,000.00 | 3,041,587.34<br>0.00<br>0.00<br>3,040,123.00                                | 10,566.30<br>0.00<br>15,849.45<br>5,283.15                         | 0.00<br>1,464.34<br>(1,464.34)<br>3,818.81                                  | 3,818.81     |
| 9128283J7 | US Treasury<br>Note<br>2.125% Due 11/30/2024                        | Various<br>Various<br>7,500,000.00       | 7,569,415.74<br>0.00<br>0.00<br>7,567,277.68                                | 53,416.90<br>0.00<br>66,552.19<br>13,135.29                        | 0.00<br>2,138.06<br>(2,138.06)<br>10,997.23                                 | 10,997.23    |
| 912828R69 | US Treasury<br>Note<br>1.625% Due 05/31/2023                        | 05/30/2018<br>05/31/2018<br>4,500,000.00 | 4,449,145.21<br>0.00<br>0.00<br>4,452,734.96                                | 24,508.93<br>0.00<br>30,535.71<br>6,026.78                         | 3,589.75<br>0.00<br>3,589.75<br>9,616.53                                    | 9,616.53     |
| 912828U57 | US Treasury<br>Note<br>2.125% Due 11/30/2023                        | 01/30/2019<br>01/31/2019<br>1,500,000.00 | 1,489,760.84<br>0.00<br>0.00<br>1,490,266.06                                | 10,683.38<br>0.00<br>13,310.44<br>2,627.06                         | 505.22<br>0.00<br>505.22<br>3,132.28  | 3,132.28     |
| 912828YH7 | US Treasury<br>Note<br>1.5% Due 09/30/2024                          | Various<br>Various<br>5,500,000.00       | 5,480,703.97<br>0.00<br>0.00<br>5,481,338.01                                | 225.41<br>0.00<br>6,987.71<br>6,762.30                             | 634.04<br>0.00<br>634.04<br>7,396.34  | 7,396.34     |
| 912828Z78 | US Treasury<br>Note<br>1.5% Due 01/31/2027                          | 04/27/2022<br>04/28/2022<br>3,000,000.00 | 0.00<br>2,825,976.56<br>0.00<br>2,826,276.77                                | 0.00<br>(10,814.92)<br>11,187.85<br>372.93                         | 300.21<br>0.00<br>300.21<br>673.14  | 673.14       |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP     | Security Description                         | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 912828ZC7 | US Treasury<br>Note<br>1.125% Due 02/28/2025 | 03/24/2020<br>03/25/2020<br>2,500,000.00 | 2,543,731.78<br>0.00<br>0.00<br>2,542,498.74                                | 2,445.65<br>0.00<br>4,738.45<br>2,292.80                           | 0.00<br>1,233.04<br>(1,233.04)<br>1,059.76                                  | 1,059.76     |
| 912828ZL7 | US Treasury<br>Note<br>0.375% Due 04/30/2025 | 06/04/2020<br>06/05/2020<br>2,500,000.00 | 2,497,299.45<br>0.00<br>0.00<br>2,497,371.47                                | 3,936.46<br>4,687.50<br>25.48<br>776.52                            | 72.02<br>0.00<br>72.02<br>848.54  | 848.54       |
| 91282CAM3 | US Treasury<br>Note<br>0.25% Due 09/30/2025  | 10/16/2020<br>10/19/2020<br>1,750,000.00 | 1,745,745.46<br>0.00<br>0.00<br>1,745,845.33                                | 11.95<br>0.00<br>370.56<br>358.61                                  | 99.87<br>0.00<br>99.87<br>458.48  | 458.48       |
| 91282CBC4 | US Treasury<br>Note<br>0.375% Due 12/31/2025 | 12/29/2020<br>12/31/2020<br>3,000,000.00 | 2,999,824.16<br>0.00<br>0.00<br>2,999,828.01                                | 2,828.04<br>0.00<br>3,760.36<br>932.32                             | 3.85<br>0.00<br>3.85<br>936.17  | 936.17       |
| 91282CBH3 | US Treasury<br>Note<br>0.375% Due 01/31/2026 | Various<br>Various<br>6,000,000.00       | 5,930,867.93<br>0.00<br>0.00<br>5,932,348.27                                | 3,729.29<br>0.00<br>5,593.92<br>1,864.63                           | 1,480.34<br>0.00<br>1,480.34<br>3,344.97                                    | 3,344.97     |
| 91282CBT7 | US Treasury<br>Note<br>0.75% Due 03/31/2026  | Various<br>Various<br>8,000,000.00       | 7,917,469.08<br>0.00<br>0.00<br>7,919,164.92                                | 163.94<br>0.00<br>5,081.97<br>4,918.03                             | 1,695.84<br>0.00<br>1,695.84<br>6,613.87                                    | 6,613.87     |
| 91282CCF6 | US Treasury<br>Note<br>0.75% Due 05/31/2026  | Various<br>Various<br>4,500,000.00       | 4,467,115.11<br>0.00<br>0.00<br>4,467,763.73                                | 11,311.81<br>0.00<br>14,093.41<br>2,781.60                         | 648.62<br>0.00<br>648.62<br>3,430.22  | 3,430.22     |
| 91282CCT6 | US Treasury<br>Note<br>0.375% Due 08/15/2024 | 08/30/2021<br>08/31/2021<br>5,000,000.00 | 4,997,648.11<br>0.00<br>0.00<br>4,997,729.49                                | 2,330.80<br>0.00<br>3,884.67<br>1,553.87                           | 81.38<br>0.00<br>81.38<br>1,635.25  | 1,635.25     |
| 91282CCW9 | US Treasury<br>Note<br>0.75% Due 08/31/2026  | Various<br>Various<br>12,500,000.00      | 12,466,424.98<br>0.00<br>0.00<br>12,467,049.43                              | 8,152.17<br>0.00<br>15,794.83<br>7,642.66                          | 624.45<br>0.00<br>624.45<br>8,267.11  | 8,267.11     |



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP                     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income      |
|---------------------------|---|--|---|--|---|-------------------|
| 91282CCX7                 | US Treasury<br>Note<br>0.375% Due 09/15/2024                                    | Various<br>Various<br>9,000,000.00       | 8,973,530.66<br>0.00<br>0.00<br>8,974,414.94                                | 1,559.10<br>0.00<br>4,310.46<br>2,751.36                           | 884.28<br>0.00<br>884.28<br>3,635.64  | 3,635.64          |
| 91282CDG3                 | US Treasury<br>Note<br>1.125% Due 10/31/2026                                    | Various<br>Various<br>9,500,000.00       | 9,441,186.76<br>0.00<br>0.00<br>9,442,240.75                                | 44,875.69<br>53,437.50<br>290.42<br>8,852.23                       | 1,053.99<br>0.00<br>1,053.99<br>9,906.22                                    | 9,906.22          |
| 91282CDR9                 | US Treasury<br>Note<br>0.75% Due 12/31/2023                                     | 12/28/2021<br>12/31/2021<br>1,500,000.00 | 1,500,051.29<br>0.00<br>0.00<br>1,500,048.88                                | 2,828.04<br>0.00<br>3,760.36<br>932.32                             | 0.00<br>2.41<br>(2.41)<br>929.91  | 929.91            |
| 91324PEC2                 | United Health Group Inc<br>Callable Note Cont 4/15/2026<br>1.15% Due 05/15/2026 | Various<br>Various<br>635,000.00         | 636,723.72<br>0.00<br>0.00<br>636,689.36                                    | 2,758.73<br>0.00<br>3,367.27<br>608.54                             | 0.00<br>34.36<br>(34.36)<br>574.18  | 574.18            |
| 931142EK5                 | Wal-Mart Stores<br>Callable Note Cont 5/26/2023<br>3.4% Due 06/26/2023          | Various<br>06/27/2018<br>4,570,000.00    | 4,569,706.41<br>0.00<br>0.00<br>4,569,725.94                                | 41,003.06<br>0.00<br>53,951.39<br>12,948.33                        | 19.53<br>0.00<br>19.53<br>12,967.86   | 12,967.86         |
| 931142ER0                 | Wal-Mart Stores<br>Callable Note Cont 08/17/2026<br>1.05% Due 09/17/2026        | 09/08/2021<br>09/17/2021<br>780,000.00   | 778,684.04<br>0.00<br>0.00<br>778,708.26                                    | 318.50<br>0.00<br>1,001.00<br>682.50                               | 24.22<br>0.00<br>24.22<br>706.72  | 706.72            |
|                           |   |  | 296,564,481.08  | 949,763.32   | 23,809.56   |                   |
|                           |   |  | 6,073,520.29  | 207,029.11   | 45,587.68   |                   |
|                           |   |  | 5,672,489.61  | 1,120,033.99   | (21,778.12)   |                   |
| <b>Total Fixed Income</b> |   | <b>296,388,775.34</b>                    | <b>296,943,733.64</b>   | <b>377,299.78</b>  | <b>355,521.66</b>   | <b>355,521.66</b> |

## CASH &amp; EQUIVALENT

|           |   |  |  |  |                                      |        |
|-----------|---|--|--|--|--------------------------------------|--------|
| 21684XQS8 | Cooperative Rabobank UA<br>Yankee CD<br>0.2% Due 05/10/2022 | 08/31/2021<br>08/31/2021<br>6,000,000.00 | 6,000,259.06<br>0.00<br>0.00<br>6,000,059.78 | 10,866.67<br>0.00<br>11,866.67<br>1,000.00 | 0.00<br>199.28<br>(199.28)<br>800.72 | 800.72 |
|-----------|---|--|--|--|--------------------------------------|--------|

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2022



| CUSIP                   | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-------------------------|---|--|---|--|---|--------------|
| 262006307               | Dreyfus Gov't Cash Management<br>Money Market Fund            | Various<br>Various<br>685,716.99         | 851,502.78<br>4,895,243.59<br>5,061,029.38<br>685,716.99                    | 0.00<br>26.69<br>0.00<br>26.69                                     | 0.00<br>0.00<br>0.00<br>26.69   | 26.69        |
| 86959RQE3               | Svenska Handelsbanken NY<br>Yankee CD<br>0.23% Due 05/10/2022 | 08/27/2021<br>08/27/2021<br>6,000,000.00 | 6,000,388.76<br>0.00<br>0.00<br>6,000,089.71                                | 12,496.67<br>0.00<br>13,646.67<br>1,150.00                         | 0.00<br>299.05<br>(299.05)<br>850.95  | 850.95       |
|                         |   |  | 12,852,150.60<br>4,895,243.59<br>5,061,029.38<br>12,685,866.48              | 23,363.34<br>26.69<br>25,513.34<br>2,176.69                        | 0.00<br>498.33<br>(498.33)<br>1,678.36                                      | 1,678.36     |
| Total Cash & Equivalent |   | 12,685,716.99                            | 12,685,866.48   | 2,176.69   | 1,678.36  | 1,678.36     |
|                         |   |  | 309,416,631.68<br>10,968,763.88<br>10,733,518.99<br>309,629,600.12          | 973,126.66<br>207,055.80<br>1,145,547.33<br>379,476.47             | 23,809.56<br>46,086.01<br>(22,276.45)<br>357,200.02                         | 357,200.02   |
| TOTAL PORTFOLIO         |   | 309,074,492.33                           | 309,629,600.12  | 379,476.47   | 357,200.02  | 357,200.02   |



| CUSIP               | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|---------------------|---|--|---|--|---|--------------|
| <b>FIXED INCOME</b> |   |  |   |  |   |              |
| 00440EAS6           | Chubb INA Holdings Inc<br>Note<br>3.15% Due 03/15/2025                | 10/28/2020<br>10/30/2020<br>1,000,000.00 | 1,066,913.98<br>0.00<br>0.00<br>1,064,936.54                                | 4,025.00<br>0.00<br>6,650.00<br>2,625.00                           | 0.00<br>1,977.44<br>(1,977.44)<br>647.56                                    | 647.56       |
| 023135BW5           | Amazon.com Inc<br>Note<br>0.45% Due 05/12/2024                        | 05/10/2021<br>05/12/2021<br>1,960,000.00 | 1,958,062.68<br>0.00<br>0.00<br>1,958,143.62                                | 4,140.50<br>4,410.00<br>465.50<br>735.00                           | 80.94<br>0.00<br>80.94<br>815.94  | 815.94       |
| 023135CF1           | Amazon.com Inc<br>Callable Note Cont 3/13/2027<br>3.3% Due 04/13/2027 | 04/25/2022<br>04/27/2022<br>1,250,000.00 | 1,247,842.27<br>0.00<br>0.00<br>1,247,879.27                                | 2,062.50<br>0.00<br>5,500.00<br>3,437.50                           | 37.00<br>0.00<br>37.00<br>3,474.50  | 3,474.50     |
| 02582JIT8           | American Express Credit Trust<br>2022-2 A<br>3.39% Due 05/17/2027     | 05/17/2022<br>05/24/2022<br>2,445,000.00 | 0.00<br>2,444,459.17<br>0.00<br>2,444,463.15                                | 0.00<br>0.00<br>1,611.66<br>1,611.66                               | 3.98<br>0.00<br>3.98<br>1,615.64  | 1,615.64     |
| 02665WEA5           | American Honda Finance<br>Note<br>1.5% Due 01/13/2025                 | Various<br>Various<br>4,000,000.00       | 3,980,615.54<br>0.00<br>0.00<br>3,981,223.76                                | 18,000.00<br>0.00<br>23,000.00<br>5,000.00                         | 608.22<br>0.00<br>608.22<br>5,608.22  | 5,608.22     |
| 037833AZ3           | Apple Inc<br>Note<br>2.5% Due 02/09/2025                              | 07/14/2021<br>07/16/2021<br>1,000,000.00 | 1,046,142.02<br>0.00<br>0.00<br>1,044,732.76                                | 5,694.44<br>0.00<br>7,777.78<br>2,083.34                           | 0.00<br>1,409.26<br>(1,409.26)<br>674.08                                    | 674.08       |
| 05601XAC3           | BMW Vehicle Lease Trust<br>2022-1 A3<br>1.1% Due 03/25/2025           | 01/11/2022<br>01/19/2022<br>995,000.00   | 994,870.31<br>0.00<br>0.00<br>994,876.10                                    | 182.42<br>912.08<br>182.42<br>912.08                               | 5.79<br>0.00<br>5.79<br>917.87  | 917.87       |
| 05602RAD3           | BMW Vehicle Owner Trust<br>2022-A A3<br>3.21% Due 08/25/2026          | 05/10/2022<br>05/18/2022<br>985,000.00   | 0.00<br>984,948.78<br>0.00<br>984,949.41                                    | 0.00<br>0.00<br>1,141.78<br>1,141.78                               | 0.63<br>0.00<br>0.63<br>1,142.41  | 1,142.41     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 06051GHF9 | Bank of America Corp<br>Callable Note 1X 3/5/2023<br>3.55% Due 03/05/2024     | 09/10/2019<br>09/12/2019<br>4,000,000.00 | 4,066,628.20<br>0.00<br>0.00<br>4,063,563.69                                | 22,088.89<br>0.00<br>33,922.23<br>11,833.34                        | 0.00<br>3,064.51<br>(3,064.51)<br>8,768.83                                  | 8,768.83     |
| 06051GJD2 | Bank of America Corp<br>Callable Note Cont 6/19/2025<br>1.319% Due 06/19/2026 | 08/27/2021<br>08/31/2021<br>1,250,000.00 | 1,251,744.30<br>0.00<br>0.00<br>1,251,708.49                                | 6,045.42<br>0.00<br>7,419.38<br>1,373.96                           | 0.00<br>35.81<br>(35.81)<br>1,338.15  | 1,338.15     |
| 06367WB85 | Bank of Montreal<br>Note<br>1.85% Due 05/01/2025                              | 08/12/2021<br>08/16/2021<br>2,500,000.00 | 2,565,606.20<br>0.00<br>0.00<br>2,563,750.55                                | 23,125.00<br>23,125.00<br>3,854.17<br>3,854.17                     | 0.00<br>1,855.65<br>(1,855.65)<br>1,998.52                                  | 1,998.52     |
| 06368FAC3 | Bank of Montreal<br>Note<br>1.25% Due 09/15/2026                              | Various<br>09/15/2021<br>2,500,000.00    | 2,496,096.45<br>0.00<br>0.00<br>2,496,172.18                                | 3,993.06<br>0.00<br>6,597.23<br>2,604.17                           | 75.73<br>0.00<br>75.73<br>2,679.90  | 2,679.90     |
| 06406HCQ0 | Bank of New York<br>Callable Note Cont 10/18/2025<br>3.95% Due 11/18/2025     | 04/05/2022<br>04/07/2022<br>1,000,000.00 | 1,024,457.43<br>0.00<br>0.00<br>1,023,872.87                                | 17,884.72<br>19,750.00<br>1,426.39<br>3,291.67                     | 0.00<br>584.56<br>(584.56)<br>2,707.11                                      | 2,707.11     |
| 084664CZ2 | Berkshire Hathaway<br>Callable Note Cont 2/15/2027<br>2.3% Due 03/15/2027     | 03/07/2022<br>03/15/2022<br>2,870,000.00 | 2,869,468.74<br>0.00<br>0.00<br>2,869,477.99                                | 8,434.61<br>0.00<br>13,935.44<br>5,500.83                          | 9.25<br>0.00<br>9.25<br>5,510.08  | 5,510.08     |
| 084670BR8 | Berkshire Hathaway<br>Callable Note Cont 1/15/2023<br>Due 03/15/2023          | 04/20/2018<br>04/24/2018<br>0.00         | 1,991,588.85<br>0.00<br>1,991,641.75<br>0.00                                | 7,027.78<br>7,333.33<br>0.00<br>305.55                             | 52.90<br>0.00<br>52.90<br>358.45  | 358.45       |
| 09690AAC7 | BMW Vehicle Lease Trust<br>2021-2 A3<br>0.33% Due 12/26/2024                  | 09/08/2021<br>09/15/2021<br>945,000.00   | 944,929.24<br>0.00<br>0.00<br>944,932.87                                    | 51.98<br>259.88<br>51.98<br>259.88                                 | 3.63<br>0.00<br>3.63<br>263.51  | 263.51       |
| 14913R2V8 | Caterpillar Financial Service<br>Note<br>3.4% Due 05/13/2025                  | 05/10/2022<br>05/13/2022<br>1,345,000.00 | 0.00<br>1,343,291.85<br>0.00<br>1,343,321.46                                | 0.00<br>0.00<br>2,286.50<br>2,286.50                               | 29.61<br>0.00<br>29.61<br>2,316.11  | 2,316.11     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description                  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---------------------------------------|--|---|--|---|--------------|
| 3130A0F70 | FHLB<br>Note<br>3.375% Due 12/08/2023 | Various<br>Various<br>7,500,000.00       | 7,564,029.69<br>0.00<br>0.00<br>7,560,642.46                                | 100,546.89<br>0.00<br>121,640.64<br>21,093.75                      | 0.00<br>3,387.23<br>(3,387.23)<br>17,706.52                                 | 17,706.52    |
| 3130A2UW4 | FHLB<br>Note<br>2.875% Due 09/13/2024 | Various<br>Various<br>3,000,000.00       | 3,081,473.99<br>0.00<br>0.00<br>3,078,557.48                                | 11,500.00<br>0.00<br>18,687.50<br>7,187.50                         | 0.00<br>2,916.51<br>(2,916.51)<br>4,270.99                                  | 4,270.99     |
| 3130A3GE8 | FHLB<br>Note<br>2.75% Due 12/13/2024  | 02/06/2020<br>02/10/2020<br>4,000,000.00 | 4,121,811.81<br>0.00<br>0.00<br>4,117,865.97                                | 42,166.67<br>0.00<br>51,333.33<br>9,166.66                         | 0.00<br>3,945.84<br>(3,945.84)<br>5,220.82                                  | 5,220.82     |
| 3130A4CH3 | FHLB<br>Note<br>2.375% Due 03/14/2025 | 03/19/2020<br>03/20/2020<br>1,500,000.00 | 1,549,898.04<br>0.00<br>0.00<br>1,548,422.05                                | 4,651.04<br>0.00<br>7,619.79<br>2,968.75                           | 0.00<br>1,475.99<br>(1,475.99)<br>1,492.76                                  | 1,492.76     |
| 313383QR5 | FHLB<br>Note<br>Due 06/09/2023        | 08/28/2018<br>08/29/2018<br>0.00         | 5,019,297.08<br>0.00<br>5,019,201.55<br>0.00                                | 64,097.22<br>65,000.00<br>0.00<br>902.78                           | 0.00<br>95.53<br>(95.53)<br>807.25  | 807.25       |
| 313383YJ4 | FHLB<br>Note<br>3.375% Due 09/08/2023 | Various<br>Various<br>5,000,000.00       | 5,020,446.64<br>0.00<br>0.00<br>5,019,166.14                                | 24,843.75<br>0.00<br>38,906.25<br>14,062.50                        | 0.00<br>1,280.50<br>(1,280.50)<br>12,782.00                                 | 12,782.00    |
| 3135G03U5 | FNMA<br>Note<br>0.625% Due 04/22/2025 | 04/22/2020<br>04/24/2020<br>2,880,000.00 | 2,876,464.39<br>0.00<br>0.00<br>2,876,565.22                                | 450.00<br>0.00<br>1,950.00<br>1,500.00                             | 100.83<br>0.00<br>100.83<br>1,600.83  | 1,600.83     |
| 3135G04Z3 | FNMA<br>Note<br>0.5% Due 06/17/2025   | 06/17/2020<br>06/19/2020<br>4,140,000.00 | 4,134,629.78<br>0.00<br>0.00<br>4,134,775.43                                | 7,705.00<br>0.00<br>9,430.00<br>1,725.00                           | 145.65<br>0.00<br>145.65<br>1,870.65  | 1,870.65     |
| 3135G05G4 | FNMA<br>Note<br>0.25% Due 07/10/2023  | 07/08/2020<br>07/10/2020<br>2,830,000.00 | 2,827,582.87<br>0.00<br>0.00<br>2,827,755.13                                | 2,181.46<br>0.00<br>2,771.04<br>589.58                             | 172.26<br>0.00<br>172.26<br>761.84  | 761.84       |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description                      | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 3135G05X7 | FNMA<br>Note<br>0.375% Due 08/25/2025     | 08/25/2020<br>08/27/2020<br>3,385,000.00 | 3,374,473.54<br>0.00<br>0.00<br>3,374,742.78                                | 2,327.19<br>0.00<br>3,385.00<br>1,057.81                           | 269.24<br>0.00<br>269.24<br>1,327.05  | 1,327.05     |
| 3135G06G3 | FNMA<br>Note<br>0.5% Due 11/07/2025       | 11/09/2020<br>11/12/2020<br>3,515,000.00 | 3,506,113.32<br>0.00<br>0.00<br>3,506,327.54                                | 8,494.58<br>8,787.50<br>1,171.67<br>1,464.59                       | 214.22<br>0.00<br>214.22<br>1,678.81  | 1,678.81     |
| 3135G0T94 | FNMA<br>Note<br>Due 01/19/2023            | Various<br>Various<br>0.00               | 4,987,845.75<br>0.00<br>4,987,938.18<br>0.00                                | 33,645.84<br>34,305.56<br>0.00<br>659.72                           | 92.43<br>0.00<br>92.43<br>752.15  | 752.15       |
| 3135G0W66 | FNMA<br>Note<br>1.625% Due 10/15/2024     | 11/08/2019<br>11/12/2019<br>3,000,000.00 | 2,987,570.76<br>0.00<br>0.00<br>2,987,999.83                                | 2,166.67<br>0.00<br>6,229.17<br>4,062.50                           | 429.07<br>0.00<br>429.07<br>4,491.57  | 4,491.57     |
| 3135G0X24 | FNMA<br>Note<br>1.625% Due 01/07/2025     | Various<br>Various<br>6,000,000.00       | 6,064,907.72<br>0.00<br>0.00<br>6,062,858.69                                | 30,875.00<br>0.00<br>39,000.00<br>8,125.00                         | 133.37<br>2,182.40<br>(2,049.03)<br>6,075.97                                | 6,075.97     |
| 3137BFE98 | FHLMC<br>K041 A2<br>3.171% Due 10/25/2024 | 07/01/2021<br>07/07/2021<br>2,000,000.00 | 2,113,234.45<br>0.00<br>0.00<br>2,109,263.56                                | 5,285.00<br>5,285.00<br>5,285.00<br>5,285.00                       | 0.00<br>3,970.89<br>(3,970.89)<br>1,314.11                                  | 1,314.11     |
| 3137EAEN5 | FHLMC<br>Note<br>Due 06/19/2023           | 07/16/2018<br>07/17/2018<br>0.00         | 4,993,299.56<br>0.00<br>4,993,331.92<br>0.00                                | 50,416.67<br>51,180.56<br>0.00<br>763.89                           | 32.36<br>0.00<br>32.36<br>796.25  | 796.25       |
| 3137EAEP0 | FHLMC<br>Note<br>1.5% Due 02/12/2025      | Various<br>Various<br>6,500,000.00       | 6,515,083.64<br>0.00<br>0.00<br>6,514,624.31                                | 21,395.84<br>0.00<br>29,520.84<br>8,125.00                         | 71.54<br>530.87<br>(459.33)<br>7,665.67                                     | 7,665.67     |
| 3137EAEU9 | FHLMC<br>Note<br>0.375% Due 07/21/2025    | 07/21/2020<br>07/23/2020<br>2,100,000.00 | 2,093,251.61<br>0.00<br>0.00<br>2,093,429.35                                | 2,187.50<br>0.00<br>2,843.75<br>656.25                             | 177.74<br>0.00<br>177.74<br>833.99  | 833.99       |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 3137EAEX3 | FHLMC<br>Note<br>0.375% Due 09/23/2025                             | 09/23/2020<br>09/25/2020<br>3,260,000.00 | 3,253,323.77<br>0.00<br>0.00<br>3,253,490.54                                | 1,290.42<br>0.00<br>2,309.17<br>1,018.75                           | 166.77<br>0.00<br>166.77<br>1,185.52  | 1,185.52     |
| 362554AC1 | GM Financial Securitized Term<br>2021-4 A3<br>0.68% Due 09/16/2026 | 10/13/2021<br>10/21/2021<br>775,000.00   | 774,983.29<br>0.00<br>0.00<br>774,983.79                                    | 219.58<br>439.17<br>219.58<br>439.17                               | 0.50<br>0.00<br>0.50<br>439.67  | 439.67       |
| 362585AC5 | GM Financial Securitized ART<br>2022-2 A3<br>3.1% Due 02/16/2027   | 04/05/2022<br>04/13/2022<br>975,000.00   | 974,799.16<br>0.00<br>0.00<br>974,804.21                                    | 1,511.25<br>2,770.63<br>1,259.38<br>2,518.76                       | 5.05<br>0.00<br>5.05<br>2,523.81  | 2,523.81     |
| 36265MAC9 | GM Financial Auto Lease Trust<br>2022-1 A3<br>1.9% Due 03/20/2025  | 02/15/2022<br>02/23/2022<br>2,095,000.00 | 2,094,983.51<br>0.00<br>0.00<br>2,094,984.22                                | 1,216.26<br>3,317.09<br>1,216.26<br>3,317.09                       | 0.71<br>0.00<br>0.71<br>3,317.80  | 3,317.80     |
| 36266FAC3 | GM Financial Auto Lease Trust<br>2022-2 A3<br>3.42% Due 06/20/2025 | 05/03/2022<br>05/11/2022<br>1,270,000.00 | 0.00<br>1,269,867.54<br>0.00<br>1,269,871.01                                | 0.00<br>0.00<br>2,413.00<br>2,413.00                               | 3.47<br>0.00<br>3.47<br>2,416.47  | 2,416.47     |
| 380146AC4 | GM Financial Auto Receivables<br>2022-1 A3<br>1.26% Due 11/16/2026 | 01/11/2022<br>01/19/2022<br>660,000.00   | 659,947.47<br>0.00<br>0.00<br>659,948.94                                    | 346.50<br>693.00<br>346.50<br>693.00                               | 1.47<br>0.00<br>1.47<br>694.47  | 694.47       |
| 40139LBD4 | Guardian Life Glob Fun<br>Note<br>1.25% Due 05/13/2026             | 02/09/2022<br>02/11/2022<br>1,350,000.00 | 1,300,440.00<br>0.00<br>0.00<br>1,301,483.02                                | 7,875.00<br>8,437.50<br>843.75<br>1,406.25                         | 1,043.02<br>0.00<br>1,043.02<br>2,449.27                                    | 2,449.27     |
| 43813KAC6 | Honda Auto Receivables Trust<br>2020-3 A3<br>0.37% Due 10/18/2024  | 09/22/2020<br>09/29/2020<br>1,233,433.71 | 1,324,590.57<br>0.00<br>91,253.06<br>1,233,349.05                           | 176.99<br>408.44<br>164.80<br>396.25                               | 11.54<br>0.00<br>11.54<br>407.79  | 407.79       |
| 43815BAC4 | Honda Auto Receivables Trust<br>2022-1 A3<br>1.88% Due 05/15/2026  | 02/15/2022<br>02/23/2022<br>1,640,000.00 | 1,639,767.38<br>0.00<br>0.00<br>1,639,773.88                                | 1,370.31<br>2,569.33<br>1,370.31<br>2,569.33                       | 6.50<br>0.00<br>6.50<br>2,575.83  | 2,575.83     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 43815GAC3 | Honda Auto Receivables Trust<br>2021-4 A3<br>0.88% Due 01/21/2026     | 11/16/2021<br>11/24/2021<br>1,020,000.00 | 1,019,813.65<br>0.00<br>0.00<br>1,019,819.27                                | 249.33<br>748.00<br>249.33<br>748.00                               | 5.62<br>0.00<br>5.62<br>753.62  | 753.62       |
| 438516CB0 | Honeywell Intl<br>Callable Note Cont 5/1/2025<br>1.35% Due 06/01/2025 | 06/23/2020<br>06/25/2020<br>2,500,000.00 | 2,537,212.26<br>0.00<br>0.00<br>2,536,188.68                                | 14,062.50<br>0.00<br>16,875.00<br>2,812.50                         | 0.00<br>1,023.58<br>(1,023.58)<br>1,788.92                                  | 1,788.92     |
| 44891VAC5 | Hyundai Auto Lease Trust<br>2021-B A3<br>0.33% Due 06/17/2024         | 06/08/2021<br>06/16/2021<br>1,495,000.00 | 1,494,862.88<br>0.00<br>0.00<br>1,494,871.35                                | 219.27<br>411.13<br>219.27<br>411.13                               | 8.47<br>0.00<br>8.47<br>419.60  | 419.60       |
| 44891WAC3 | Hyundai Auto Lease Trust<br>2022-A A3<br>1.16% Due 01/15/2025         | 01/11/2022<br>01/19/2022<br>1,200,000.00 | 1,199,976.79<br>0.00<br>0.00<br>1,199,977.80                                | 618.67<br>1,160.00<br>618.67<br>1,160.00                           | 1.01<br>0.00<br>1.01<br>1,161.01  | 1,161.01     |
| 448977AD0 | Hyundai Auto Receivables Trust<br>2022-A A3<br>2.22% Due 10/15/2026   | 03/09/2022<br>03/16/2022<br>1,795,000.00 | 1,794,933.57<br>0.00<br>0.00<br>1,794,935.37                                | 1,771.07<br>3,320.75<br>1,771.07<br>3,320.75                       | 1.80<br>0.00<br>1.80<br>3,322.55  | 3,322.55     |
| 44933LAC7 | Hyundai Auto Receivables Trust<br>2021-A A3<br>0.38% Due 09/15/2025   | 04/20/2021<br>04/28/2021<br>850,000.00   | 849,940.15<br>0.00<br>0.00<br>849,942.64                                    | 143.56<br>269.17<br>143.56<br>269.17                               | 2.49<br>0.00<br>2.49<br>271.66  | 271.66       |
| 44934KAC8 | Hyundai Auto Receivables Trust<br>2021-B A3<br>0.38% Due 01/15/2026   | 07/20/2021<br>07/28/2021<br>2,175,000.00 | 2,174,636.11<br>0.00<br>0.00<br>2,174,649.10                                | 367.33<br>688.75<br>367.33<br>688.75                               | 12.99<br>0.00<br>12.99<br>701.74  | 701.74       |
| 44935FAD6 | Hyundai Auto Receivables Trust<br>2021-C A3<br>0.74% Due 05/15/2026   | 11/09/2021<br>11/17/2021<br>730,000.00   | 729,860.34<br>0.00<br>0.00<br>729,864.71                                    | 240.09<br>450.17<br>240.09<br>450.17                               | 4.37<br>0.00<br>4.37<br>454.54  | 454.54       |
| 4581X0CZ9 | Inter-American Dev Bank<br>Note<br>1.75% Due 09/14/2022               | Various<br>Various<br>3,000,000.00       | 4,988,232.52<br>0.00<br>1,995,708.33<br>2,994,548.89                        | 11,423.61<br>5,736.11<br>11,229.17<br>5,541.67                     | 2,024.70<br>0.00<br>2,024.70<br>7,566.37                                    | 7,566.37     |



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 4581X0DN5 | Inter-American Dev Bank<br>Note<br>0.625% Due 07/15/2025                       | 01/13/2021<br>01/15/2021<br>2,020,000.00 | 2,026,266.49<br>0.00<br>0.00<br>2,026,100.60                                | 3,717.36<br>0.00<br>4,769.44<br>1,052.08                           | 0.00<br>165.89<br>(165.89)<br>886.19  | 886.19       |
| 4581X0DV7 | Inter-American Dev Bank<br>Note<br>0.875% Due 04/20/2026                       | 04/13/2021<br>04/20/2021<br>5,420,000.00 | 5,400,287.94<br>0.00<br>0.00<br>5,400,709.37                                | 1,449.10<br>0.00<br>5,401.18<br>3,952.08                           | 421.43<br>0.00<br>421.43<br>4,373.51  | 4,373.51     |
| 4581X0DZ8 | Inter-American Dev Bank<br>Note<br>0.5% Due 09/23/2024                         | 09/15/2021<br>09/23/2021<br>4,895,000.00 | 4,892,104.80<br>0.00<br>0.00<br>4,892,207.26                                | 2,583.47<br>0.00<br>4,623.06<br>2,039.59                           | 102.46<br>0.00<br>102.46<br>2,142.05  | 2,142.05     |
| 459058JB0 | Intl. Bank Recon & Development<br>Note<br>0.625% Due 04/22/2025                | 04/15/2020<br>04/22/2020<br>3,560,000.00 | 3,551,798.57<br>0.00<br>0.00<br>3,552,032.46                                | 556.25<br>0.00<br>2,410.42<br>1,854.17                             | 233.89<br>0.00<br>233.89<br>2,088.06  | 2,088.06     |
| 459058JL8 | Intl. Bank Recon & Development<br>Note<br>0.5% Due 10/28/2025                  | Various<br>Various<br>4,000,000.00       | 3,998,171.37<br>0.00<br>0.00<br>3,998,215.80                                | 166.67<br>0.00<br>1,833.33<br>1,666.66                             | 56.50<br>12.07<br>44.43<br>1,711.09   | 1,711.09     |
| 46647PAH9 | JP Morgan Chase & Co<br>Callable Note 2X 3/1/2024<br>3.22% Due 03/01/2025      | Various<br>Various<br>3,000,000.00       | 3,154,146.61<br>0.00<br>0.00<br>3,149,529.66                                | 16,100.00<br>0.00<br>24,150.00<br>8,050.00                         | 0.00<br>4,616.95<br>(4,616.95)<br>3,433.05                                  | 3,433.05     |
| 46647PBH8 | JP Morgan Chase & Co<br>Callable Note Mthly 3/13/2025<br>2.005% Due 03/13/2026 | 03/12/2021<br>03/16/2021<br>1,250,000.00 | 1,277,912.75<br>0.00<br>0.00<br>1,277,299.94                                | 3,341.67<br>0.00<br>5,430.21<br>2,088.54                           | 0.00<br>612.81<br>(612.81)<br>1,475.73                                      | 1,475.73     |
| 46647PBK1 | JP Morgan Chase & Co<br>Callable Note Cont 4/22/2025<br>2.083% Due 04/22/2026  | 08/27/2021<br>08/31/2021<br>1,000,000.00 | 1,026,495.79<br>0.00<br>0.00<br>1,025,930.11                                | 520.75<br>0.00<br>2,256.58<br>1,735.83                             | 0.00<br>565.68<br>(565.68)<br>1,170.15                                      | 1,170.15     |
| 47787JAC2 | John Deere Owner Trust<br>2022-A A3<br>2.32% Due 09/16/2026                    | 03/10/2022<br>03/16/2022<br>1,255,000.00 | 1,254,732.37<br>0.00<br>0.00<br>1,254,739.10                                | 1,294.04<br>2,426.33<br>1,294.04<br>2,426.33                       | 6.73<br>0.00<br>6.73<br>2,433.06  | 2,433.06     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 47788UAC6 | John Deere Owner Trust<br>2021-A A3<br>0.36% Due 09/15/2025            | 03/02/2021<br>03/10/2021<br>940,000.00   | 939,876.62<br>0.00<br>0.00<br>939,880.88                                    | 150.40<br>282.00<br>150.40<br>282.00                               | 4.26<br>0.00<br>4.26<br>286.26  | 286.26       |
| 47789QAC4 | John Deere Owner Trust<br>2021-B A3<br>0.52% Due 03/16/2026            | 07/13/2021<br>07/21/2021<br>1,020,000.00 | 1,019,928.40<br>0.00<br>0.00<br>1,019,930.52                                | 235.73<br>442.00<br>235.73<br>442.00                               | 2.12<br>0.00<br>2.12<br>444.12  | 444.12       |
| 58769KAD6 | Mercedes-Benz Auto Lease Trust<br>2021-B A3<br>0.4% Due 11/15/2024     | 06/22/2021<br>06/29/2021<br>1,190,000.00 | 1,189,939.72<br>0.00<br>0.00<br>1,189,942.71                                | 211.56<br>396.67<br>211.56<br>396.67                               | 2.99<br>0.00<br>2.99<br>399.66  | 399.66       |
| 58933YAF2 | Merck & Co<br>Note<br>Due 05/18/2023                                   | 10/26/2018<br>10/30/2018<br>0.00         | 2,385,825.75<br>0.00<br>2,386,530.75<br>0.00                                | 30,426.67<br>33,973.33<br>0.00<br>3,546.66                         | 705.00<br>0.00<br>705.00<br>4,251.66  | 4,251.66     |
| 58989V2D5 | Met Tower Global Funding<br>Note<br>1.25% Due 09/14/2026               | 09/07/2021<br>09/14/2021<br>1,705,000.00 | 1,703,628.12<br>0.00<br>0.00<br>1,703,654.75                                | 2,782.47<br>0.00<br>4,558.51<br>1,776.04                           | 26.63<br>0.00<br>26.63<br>1,802.67  | 1,802.67     |
| 59217GER6 | Metlife<br>Note<br>1.875% Due 01/11/2027                               | 01/03/2022<br>01/11/2022<br>2,475,000.00 | 2,472,348.47<br>0.00<br>0.00<br>2,472,396.37                                | 14,179.69<br>0.00<br>18,046.88<br>3,867.19                         | 47.90<br>0.00<br>47.90<br>3,915.09  | 3,915.09     |
| 61747YEA9 | Morgan Stanley<br>Callable Note Cont 5/30/2024<br>0.79% Due 05/30/2025 | Various<br>Various<br>4,000,000.00       | 3,999,011.43<br>0.00<br>0.00<br>3,999,038.68                                | 13,254.45<br>15,800.00<br>87.79<br>2,633.34                        | 63.42<br>36.17<br>27.25<br>2,660.59   | 2,660.59     |
| 65479JAD5 | Nissan Auto Receivables Owner<br>2019-C A3<br>1.93% Due 07/15/2024     | 10/16/2019<br>10/23/2019<br>968,948.81   | 1,085,394.62<br>0.00<br>116,472.56<br>968,925.85                            | 931.05<br>1,745.72<br>831.14<br>1,645.81                           | 3.79<br>0.00<br>3.79<br>1,649.60  | 1,649.60     |
| 69353RFL7 | PNC Bank<br>Callable Note Cont 5/9/2023<br>3.5% Due 06/08/2023         | Various<br>Various<br>3,000,000.00       | 2,999,111.49<br>0.00<br>0.00<br>2,999,179.83                                | 41,708.33<br>0.00<br>50,458.34<br>8,750.01                         | 68.34<br>0.00<br>68.34<br>8,818.35  | 8,818.35     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 747525AF0 | Qualcomm Inc<br>Callable Note Cont 2/20/2025<br>3.45% Due 05/20/2025        | Various<br>Various<br>2,725,000.00       | 2,866,637.02<br>0.00<br>0.00<br>2,862,699.13                                | 42,044.48<br>47,006.25<br>2,872.61<br>7,834.38                     | 0.00<br>3,937.89<br>(3,937.89)<br>3,896.49                                  | 3,896.49     |
| 78013XZU5 | Royal Bank of Canada<br>Note<br>2.55% Due 07/16/2024                        | 09/10/2019<br>09/12/2019<br>4,000,000.00 | 4,022,864.24<br>0.00<br>0.00<br>4,021,985.94                                | 29,750.00<br>0.00<br>38,250.00<br>8,500.00                         | 0.00<br>878.30<br>(878.30)<br>7,621.70                                      | 7,621.70     |
| 78015K7H1 | Royal Bank of Canada<br>Note<br>1.15% Due 06/10/2025                        | 12/22/2021<br>12/27/2021<br>1,000,000.00 | 991,531.80<br>0.00<br>0.00<br>991,762.89                                    | 4,504.17<br>0.00<br>5,462.50<br>958.33                             | 231.09<br>0.00<br>231.09<br>1,189.42  | 1,189.42     |
| 79466LAG9 | Salesforce.com Inc<br>Callable Note Cont 7/15/2022<br>0.625% Due 07/15/2024 | 06/29/2021<br>07/12/2021<br>490,000.00   | 489,816.72<br>0.00<br>0.00<br>489,823.77                                    | 901.74<br>0.00<br>1,156.94<br>255.20                               | 7.05<br>0.00<br>7.05<br>262.25  | 262.25       |
| 808513BN4 | Charles Schwab Corp<br>Callable Note Cont 2/18/2024<br>0.75% Due 03/18/2024 | 03/16/2021<br>03/18/2021<br>1,130,000.00 | 1,129,645.84<br>0.00<br>0.00<br>1,129,661.82                                | 1,012.29<br>0.00<br>1,718.54<br>706.25                             | 15.98<br>0.00<br>15.98<br>722.23  | 722.23       |
| 808513BY0 | Charles Schwab Corp<br>Callable Note Cont 2/3/2027<br>2.45% Due 03/03/2027  | 03/01/2022<br>03/03/2022<br>975,000.00   | 973,981.02<br>0.00<br>0.00<br>973,998.90                                    | 3,848.54<br>0.00<br>5,839.17<br>1,990.63                           | 17.88<br>0.00<br>17.88<br>2,008.51  | 2,008.51     |
| 89114TZN5 | Toronto-Dominion Bank<br>Note<br>1.95% Due 01/12/2027                       | 01/25/2022<br>01/27/2022<br>1,000,000.00 | 992,695.26<br>0.00<br>0.00<br>992,827.15                                    | 5,904.17<br>0.00<br>7,529.16<br>1,624.99                           | 131.89<br>0.00<br>131.89<br>1,756.88  | 1,756.88     |
| 89114TZX2 | Toronto-Dominion Bank<br>Note<br>2.8% Due 03/10/2027                        | 03/09/2022<br>03/11/2022<br>3,250,000.00 | 3,224,947.72<br>0.00<br>0.00<br>3,225,385.50                                | 12,891.67<br>0.00<br>20,475.00<br>7,583.33                         | 437.78<br>0.00<br>437.78<br>8,021.11  | 8,021.11     |
| 89236TJK2 | Toyota Motor Credit Corp<br>Note<br>1.125% Due 06/18/2026                   | Various<br>Various<br>3,615,000.00       | 3,613,042.57<br>0.00<br>0.00<br>3,613,082.78                                | 15,024.84<br>0.00<br>18,413.91<br>3,389.07                         | 40.21<br>0.00<br>40.21<br>3,429.28  | 3,429.28     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 89237VAB5 | Toyota Auto Receivables Trust<br>2020-C A3<br>0.44% Due 10/15/2024  | 07/21/2020<br>07/27/2020<br>900,325.53   | 973,623.51<br>0.00<br>73,341.67<br>900,286.53                               | 190.41<br>357.01<br>176.06<br>342.66                               | 4.69<br>0.00<br>4.69<br>347.35  | 347.35       |
| 89238LAC4 | Toyota Lease Owner Trust<br>2022-A A3<br>1.96% Due 02/20/2025       | 02/23/2022<br>02/28/2022<br>2,555,000.00 | 2,554,627.42<br>0.00<br>0.00<br>2,554,642.21                                | 1,530.16<br>4,173.17<br>1,530.16<br>4,173.17                       | 14.79<br>0.00<br>14.79<br>4,187.96  | 4,187.96     |
| 89239CAC3 | Toyota Lease Owner Trust<br>2021-B A3<br>0.42% Due 10/21/2024       | 07/27/2021<br>08/02/2021<br>1,145,000.00 | 1,144,989.21<br>0.00<br>0.00<br>1,144,989.74                                | 146.94<br>400.75<br>146.94<br>400.75                               | 0.53<br>0.00<br>0.53<br>401.28  | 401.28       |
| 90331HPL1 | US Bank NA<br>Callable Note Cont 12/21/2024<br>2.05% Due 01/21/2025 | 01/16/2020<br>01/21/2020<br>4,115,000.00 | 4,110,221.73<br>0.00<br>0.00<br>4,110,370.46                                | 23,432.64<br>0.00<br>30,462.43<br>7,029.79                         | 148.73<br>0.00<br>148.73<br>7,178.52  | 7,178.52     |
| 9128282N9 | US Treasury<br>Note<br>2.125% Due 07/31/2024                        | 10/10/2019<br>10/11/2019<br>3,000,000.00 | 3,040,123.00<br>0.00<br>0.00<br>3,038,609.84                                | 15,849.45<br>0.00<br>21,308.70<br>5,459.25                         | 0.00<br>1,513.16<br>(1,513.16)<br>3,946.09                                  | 3,946.09     |
| 9128283J7 | US Treasury<br>Note<br>2.125% Due 11/30/2024                        | Various<br>Various<br>7,500,000.00       | 7,567,277.68<br>0.00<br>0.00<br>7,565,068.35                                | 66,552.19<br>79,687.50<br>435.46<br>13,570.77                      | 0.00<br>2,209.33<br>(2,209.33)<br>11,361.44                                 | 11,361.44    |
| 912828R69 | US Treasury<br>Note<br>Due 05/31/2023                               | 05/30/2018<br>05/31/2018<br>0.00         | 4,452,734.96<br>0.00<br>4,452,974.28<br>0.00                                | 30,535.71<br>30,937.50<br>0.00<br>401.79                           | 239.32<br>0.00<br>239.32<br>641.11  | 641.11       |
| 912828U57 | US Treasury<br>Note<br>Due 11/30/2023                               | 01/30/2019<br>01/31/2019<br>0.00         | 1,490,266.06<br>0.00<br>1,490,333.43<br>0.00                                | 13,310.44<br>13,660.71<br>0.00<br>350.27                           | 67.37<br>0.00<br>67.37<br>417.64  | 417.64       |
| 912828YH7 | US Treasury<br>Note<br>1.5% Due 09/30/2024                          | Various<br>Various<br>5,500,000.00       | 5,481,338.01<br>0.00<br>0.00<br>5,481,993.19                                | 6,987.71<br>0.00<br>13,975.41<br>6,987.70                          | 655.18<br>0.00<br>655.18<br>7,642.88  | 7,642.88     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP     | Security Description                         | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 912828Z78 | US Treasury<br>Note<br>1.5% Due 01/31/2027   | 04/27/2022<br>04/28/2022<br>3,000,000.00 | 2,826,276.77<br>0.00<br>0.00<br>2,829,378.97                                | 11,187.85<br>0.00<br>15,041.44<br>3,853.59                         | 3,102.20<br>0.00<br>3,102.20<br>6,955.79                                    | 6,955.79     |
| 912828ZC7 | US Treasury<br>Note<br>1.125% Due 02/28/2025 | 03/24/2020<br>03/25/2020<br>2,500,000.00 | 2,542,498.74<br>0.00<br>0.00<br>2,541,224.60                                | 4,738.45<br>0.00<br>7,107.68<br>2,369.23                           | 0.00<br>1,274.14<br>(1,274.14)<br>1,095.09                                  | 1,095.09     |
| 912828ZL7 | US Treasury<br>Note<br>0.375% Due 04/30/2025 | 06/04/2020<br>06/05/2020<br>2,500,000.00 | 2,497,371.47<br>0.00<br>0.00<br>2,497,445.88                                | 25.48<br>0.00<br>815.22<br>789.74                                  | 74.41<br>0.00<br>74.41<br>864.15  | 864.15       |
| 91282CAM3 | US Treasury<br>Note<br>0.25% Due 09/30/2025  | 10/16/2020<br>10/19/2020<br>1,750,000.00 | 1,745,845.33<br>0.00<br>0.00<br>1,745,948.53                                | 370.56<br>0.00<br>741.12<br>370.56                                 | 103.20<br>0.00<br>103.20<br>473.76  | 473.76       |
| 91282CBC4 | US Treasury<br>Note<br>0.375% Due 12/31/2025 | 12/29/2020<br>12/31/2020<br>3,000,000.00 | 2,999,828.01<br>0.00<br>0.00<br>2,999,831.99                                | 3,760.36<br>0.00<br>4,723.76<br>963.40                             | 3.98<br>0.00<br>3.98<br>967.38  | 967.38       |
| 91282CBH3 | US Treasury<br>Note<br>0.375% Due 01/31/2026 | Various<br>Various<br>6,000,000.00       | 5,932,348.27<br>0.00<br>0.00<br>5,933,877.95                                | 5,593.92<br>0.00<br>7,520.72<br>1,926.80                           | 1,529.68<br>0.00<br>1,529.68<br>3,456.48                                    | 3,456.48     |
| 91282CBT7 | US Treasury<br>Note<br>0.75% Due 03/31/2026  | Various<br>Various<br>8,000,000.00       | 7,919,164.92<br>0.00<br>0.00<br>7,920,917.29                                | 5,081.97<br>0.00<br>10,163.94<br>5,081.97                          | 1,752.37<br>0.00<br>1,752.37<br>6,834.34                                    | 6,834.34     |
| 91282CCF6 | US Treasury<br>Note<br>0.75% Due 05/31/2026  | Various<br>Various<br>4,500,000.00       | 4,467,763.73<br>0.00<br>0.00<br>4,468,433.97                                | 14,093.41<br>16,875.00<br>92.21<br>2,873.80                        | 670.24<br>0.00<br>670.24<br>3,544.04  | 3,544.04     |
| 91282CCT6 | US Treasury<br>Note<br>0.375% Due 08/15/2024 | 08/30/2021<br>08/31/2021<br>5,000,000.00 | 4,997,729.49<br>0.00<br>0.00<br>4,997,813.58                                | 3,884.67<br>0.00<br>5,490.33<br>1,605.66                           | 84.09<br>0.00<br>84.09<br>1,689.75  | 1,689.75     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP                     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income      |
|---------------------------|---|--|---|--|---|-------------------|
| 91282CCW9                 | US Treasury<br>Note<br>0.75% Due 08/31/2026   | Various<br>Various<br>12,500,000.00      | 12,467,049.43<br>0.00<br>0.00<br>12,467,694.70                              | 15,794.83<br>0.00<br>23,692.25<br>7,897.42                         | 645.27<br>0.00<br>645.27<br>8,542.69  | 8,542.69          |
| 91282CCX7                 | US Treasury<br>Note<br>0.375% Due 09/15/2024  | Various<br>Various<br>9,000,000.00       | 8,974,414.94<br>0.00<br>0.00<br>8,975,328.69                                | 4,310.46<br>0.00<br>7,153.53<br>2,843.07                           | 913.75<br>0.00<br>913.75<br>3,756.82  | 3,756.82          |
| 91282CDG3                 | US Treasury<br>Note<br>1.125% Due 10/31/2026  | Various<br>Various<br>9,500,000.00       | 9,442,240.75<br>0.00<br>0.00<br>9,443,329.89                                | 290.42<br>0.00<br>9,293.48<br>9,003.06                             | 1,089.14<br>0.00<br>1,089.14<br>10,092.20                                   | 10,092.20         |
| 91282CDR9                 | US Treasury<br>Note<br>0.75% Due 12/31/2023   | 12/28/2021<br>12/31/2021<br>1,500,000.00 | 1,500,048.88<br>0.00<br>0.00<br>1,500,046.39                                | 3,760.36<br>0.00<br>4,723.76<br>963.40                             | 0.00<br>2.49<br>(2.49)<br>960.91  | 960.91            |
| 91324PEC2                 | United Health Group Inc<br>Callable Note Cont 4/15/2026<br>1.15% Due 05/15/2026       | Various<br>Various<br>635,000.00         | 636,689.36<br>0.00<br>0.00<br>636,653.85                                    | 3,367.27<br>3,651.25<br>324.56<br>608.54                           | 0.00<br>35.51<br>(35.51)<br>573.03  | 573.03            |
| 927804GH1                 | Virginia Electric Power Corp<br>Callable Note Cont. 4/15/2027<br>3.75% Due 05/15/2027 | 05/16/2022<br>05/31/2022<br>735,000.00   | 0.00<br>732,706.80<br>0.00<br>732,708.07                                    | 0.00<br>0.00<br>76.56<br>76.56                                     | 1.27<br>0.00<br>1.27<br>77.83   | 77.83             |
| 931142EK5                 | Wal-Mart Stores<br>Callable Note Cont 5/26/2023<br>3.4% Due 06/26/2023                | Various<br>06/27/2018<br>4,570,000.00    | 4,569,725.94<br>0.00<br>0.00<br>4,569,746.13                                | 53,951.39<br>0.00<br>66,899.72<br>12,948.33                        | 20.19<br>0.00<br>20.19<br>12,968.52   | 12,968.52         |
| 931142ER0                 | Wal-Mart Stores<br>Callable Note Cont 08/17/2026<br>1.05% Due 09/17/2026              | 09/08/2021<br>09/17/2021<br>780,000.00   | 778,708.26<br>0.00<br>0.00<br>778,733.29                                    | 1,001.00<br>0.00<br>1,683.50<br>682.50                             | 25.03<br>0.00<br>25.03<br>707.53  | 707.53            |
|                           |   |  | 296,943,733.64  | 1,120,033.99   | 19,819.64   |                   |
|                           |   |  | 6,775,274.14  | 503,583.34   | 45,596.96   |                   |
|                           |   |  | 27,598,727.48   | 959,498.06   | (25,777.32)   |                   |
| <b>Total Fixed Income</b> |   |  | <b>275,487,708.05</b>   | <b>343,047.41</b>  | <b>317,270.09</b>   | <b>317,270.09</b> |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2022



| CUSIP                              | Security Description          | Trade Date<br>Settle Date<br>Units | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income      |
|------------------------------------|-------------------------------|------------------------------------|---|--|---|-------------------|
| <b>CASH &amp; EQUIVALENT</b>       |                               |                                    |   |  |   |                   |
| 21684XQS8                          | Cooperative Rabobank UA       | 08/31/2021                         | 6,000,059.78  | 11,866.67  | 0.00  | 240.22            |
|                                    | Yankee CD                     | 08/31/2021                         | 0.00  | 12,166.67  | 59.78   |                   |
|                                    | Due 05/10/2022                | 0.00                               | 6,000,000.00  | 0.00   | (59.78)   |                   |
|                                    |                               |                                    | 0.00  | 300.00   | 240.22  |                   |
| 262006307                          | Dreyfus Gov't Cash Management | Various                            | 685,716.99  | 0.00   | 0.00  | 455.30            |
|                                    | Money Market Fund             | Various                            | 34,236,360.11   | 455.30   | 0.00  |                   |
|                                    |                               | 589,370.30                         | 34,332,706.80   | 0.00   | 0.00  |                   |
|                                    |                               |                                    | 589,370.30  | 455.30   | 455.30  |                   |
| 86959RQE3                          | Svenska Handelsbanken NY      | 08/27/2021                         | 6,000,089.71  | 13,646.67  | 0.00  | 255.28            |
|                                    | Yankee CD                     | 08/27/2021                         | 0.00  | 13,991.66  | 89.71   |                   |
|                                    | Due 05/10/2022                | 0.00                               | 6,000,000.00  | 0.00   | (89.71)   |                   |
|                                    |                               |                                    | 0.00  | 344.99   | 255.28  |                   |
|                                    |                               |                                    | <b>12,685,866.48</b>  | <b>25,513.34</b>   | <b>0.00</b>   |                   |
|                                    |                               |                                    | <b>34,236,360.11</b>  | <b>26,613.63</b>   | <b>149.49</b>   |                   |
|                                    |                               |                                    | <b>46,332,706.80</b>  | <b>0.00</b>  | <b>(149.49)</b>   |                   |
| <b>Total Cash &amp; Equivalent</b> |                               | <b>589,370.30</b>                  | <b>589,370.30</b>   | <b>1,100.29</b>  | <b>950.80</b>   | <b>950.80</b>     |
|                                    |                               |                                    | <b>309,629,600.12</b>   | <b>1,145,547.33</b>  | <b>19,819.64</b>  |                   |
|                                    |                               |                                    | <b>41,011,634.25</b>  | <b>530,196.97</b>  | <b>45,746.45</b>  |                   |
|                                    |                               |                                    | <b>73,931,434.28</b>  | <b>959,498.06</b>  | <b>(25,926.81)</b>  |                   |
| <b>TOTAL PORTFOLIO</b>             |                               | <b>276,077,078.35</b>              | <b>276,683,873.28</b>   | <b>344,147.70</b>  | <b>318,220.89</b>   | <b>318,220.89</b> |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP               | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|---------------------|---|--|---|--|---|--------------|
| <b>FIXED INCOME</b> |   |  |   |  |   |              |
| 00440EAS6           | Chubb INA Holdings Inc<br>Note<br>3.15% Due 03/15/2025                | 10/28/2020<br>10/30/2020<br>1,000,000.00 | 1,064,936.54<br>0.00<br>0.00<br>1,063,022.89                                | 6,650.00<br>0.00<br>9,275.00<br>2,625.00                           | 0.00<br>1,913.65<br>(1,913.65)<br>711.35                                    | 711.35       |
| 023135BW5           | Amazon.com Inc<br>Note<br>0.45% Due 05/12/2024                        | 05/10/2021<br>05/12/2021<br>1,960,000.00 | 1,958,143.62<br>0.00<br>0.00<br>1,958,221.94                                | 465.50<br>0.00<br>1,200.50<br>735.00                               | 78.32<br>0.00<br>78.32<br>813.32  | 813.32       |
| 023135CF1           | Amazon.com Inc<br>Callable Note Cont 3/13/2027<br>3.3% Due 04/13/2027 | 04/25/2022<br>04/27/2022<br>1,250,000.00 | 1,247,879.27<br>0.00<br>0.00<br>1,247,915.07                                | 5,500.00<br>0.00<br>8,937.50<br>3,437.50                           | 35.80<br>0.00<br>35.80<br>3,473.30  | 3,473.30     |
| 02582JIT8           | American Express Credit Trust<br>2022-2 A<br>3.39% Due 05/17/2027     | 05/17/2022<br>05/24/2022<br>2,445,000.00 | 2,444,463.15<br>0.00<br>0.00<br>2,444,478.08                                | 1,611.66<br>4,834.99<br>3,683.80<br>6,907.13                       | 14.93<br>0.00<br>14.93<br>6,922.06  | 6,922.06     |
| 02665WEA5           | American Honda Finance<br>Note<br>1.5% Due 01/13/2025                 | Various<br>Various<br>4,000,000.00       | 3,981,223.76<br>0.00<br>0.00<br>3,981,812.36                                | 23,000.00<br>0.00<br>28,000.00<br>5,000.00                         | 588.60<br>0.00<br>588.60<br>5,588.60  | 5,588.60     |
| 037833AZ3           | Apple Inc<br>Note<br>2.5% Due 02/09/2025                              | 07/14/2021<br>07/16/2021<br>1,000,000.00 | 1,044,732.76<br>0.00<br>0.00<br>1,043,368.96                                | 7,777.78<br>0.00<br>9,861.11<br>2,083.33                           | 0.00<br>1,363.80<br>(1,363.80)<br>719.53                                    | 719.53       |
| 05601XAC3           | BMW Vehicle Lease Trust<br>2022-1 A3<br>1.1% Due 03/25/2025           | 01/11/2022<br>01/19/2022<br>995,000.00   | 994,876.10<br>0.00<br>0.00<br>994,881.71                                    | 182.42<br>912.08<br>182.42<br>912.08                               | 5.61<br>0.00<br>5.61<br>917.69  | 917.69       |
| 05602RAD3           | BMW Vehicle Owner Trust<br>2022-A A3<br>3.21% Due 08/25/2026          | 05/10/2022<br>05/18/2022<br>985,000.00   | 984,949.41<br>0.00<br>0.00<br>984,950.77                                    | 1,141.78<br>3,425.34<br>526.98<br>2,810.54                         | 1.36<br>0.00<br>1.36<br>2,811.90  | 2,811.90     |



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 06051GHF9 | Bank of America Corp<br>Callable Note 1X 3/5/2023<br>3.55% Due 03/05/2024     | 09/10/2019<br>09/12/2019<br>4,000,000.00 | 4,063,563.69<br>0.00<br>0.00<br>4,060,598.04                                | 33,922.23<br>0.00<br>45,755.56<br>11,833.33                        | 0.00<br>2,965.65<br>(2,965.65)<br>8,867.68                                  | 8,867.68     |
| 06051GJD2 | Bank of America Corp<br>Callable Note Cont 6/19/2025<br>1.319% Due 06/19/2026 | 08/27/2021<br>08/31/2021<br>1,250,000.00 | 1,251,708.49<br>0.00<br>0.00<br>1,251,673.83                                | 7,419.38<br>8,243.75<br>549.58<br>1,373.95                         | 0.00<br>34.66<br>(34.66)<br>1,339.29  | 1,339.29     |
| 06367WB85 | Bank of Montreal<br>Note<br>1.85% Due 05/01/2025                              | 08/12/2021<br>08/16/2021<br>2,500,000.00 | 2,563,750.55<br>0.00<br>0.00<br>2,561,954.76                                | 3,854.17<br>0.00<br>7,708.33<br>3,854.16                           | 0.00<br>1,795.79<br>(1,795.79)<br>2,058.37                                  | 2,058.37     |
| 06368FAC3 | Bank of Montreal<br>Note<br>1.25% Due 09/15/2026                              | Various<br>09/15/2021<br>2,500,000.00    | 2,496,172.18<br>0.00<br>0.00<br>2,496,245.46                                | 6,597.23<br>0.00<br>9,201.39<br>2,604.16                           | 73.28<br>0.00<br>73.28<br>2,677.44  | 2,677.44     |
| 06406HCQ0 | Bank of New York<br>Callable Note Cont 10/18/2025<br>3.95% Due 11/18/2025     | 04/05/2022<br>04/07/2022<br>1,000,000.00 | 1,023,872.87<br>0.00<br>0.00<br>1,023,307.16                                | 1,426.39<br>0.00<br>4,718.06<br>3,291.67                           | 0.00<br>565.71<br>(565.71)<br>2,725.96                                      | 2,725.96     |
| 084664CZ2 | Berkshire Hathaway<br>Callable Note Cont 2/15/2027<br>2.3% Due 03/15/2027     | 03/07/2022<br>03/15/2022<br>2,870,000.00 | 2,869,477.99<br>0.00<br>0.00<br>2,869,486.95                                | 13,935.44<br>0.00<br>19,436.28<br>5,500.84                         | 8.96<br>0.00<br>8.96<br>5,509.80  | 5,509.80     |
| 09690AAC7 | BMW Vehicle Lease Trust<br>2021-2 A3<br>0.33% Due 12/26/2024                  | 09/08/2021<br>09/15/2021<br>945,000.00   | 944,932.87<br>0.00<br>0.00<br>944,936.39                                    | 51.98<br>259.88<br>51.98<br>259.88                                 | 3.52<br>0.00<br>3.52<br>263.40  | 263.40       |
| 14913R2V8 | Caterpillar Financial Service<br>Note<br>3.4% Due 05/13/2025                  | 05/10/2022<br>05/13/2022<br>1,345,000.00 | 1,343,321.46<br>0.00<br>0.00<br>1,343,368.22                                | 2,286.50<br>0.00<br>6,097.33<br>3,810.83                           | 46.76<br>0.00<br>46.76<br>3,857.59  | 3,857.59     |
| 3130A0F70 | FHLB<br>Note<br>3.375% Due 12/08/2023   | Various<br>Various<br>7,500,000.00       | 7,560,642.46<br>0.00<br>0.00<br>7,557,364.48                                | 121,640.64<br>126,562.50<br>16,171.89<br>21,093.75                 | 0.00<br>3,277.98<br>(3,277.98)<br>17,815.77                                 | 17,815.77    |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description                  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---------------------------------------|--|---|--|---|--------------|
| 3130A2UW4 | FHLB<br>Note<br>2.875% Due 09/13/2024 | Various<br>Various<br>3,000,000.00       | 3,078,557.48<br>0.00<br>0.00<br>3,075,735.06                                | 18,687.50<br>0.00<br>25,875.00<br>7,187.50                         | 0.00<br>2,822.42<br>(2,822.42)<br>4,365.08                                  | 4,365.08     |
| 3130A3GE8 | FHLB<br>Note<br>2.75% Due 12/13/2024  | 02/06/2020<br>02/10/2020<br>4,000,000.00 | 4,117,865.97<br>0.00<br>0.00<br>4,114,047.42                                | 51,333.33<br>55,000.00<br>5,500.00<br>9,166.67                     | 0.00<br>3,818.55<br>(3,818.55)<br>5,348.12                                  | 5,348.12     |
| 3130A4CH3 | FHLB<br>Note<br>2.375% Due 03/14/2025 | 03/19/2020<br>03/20/2020<br>1,500,000.00 | 1,548,422.05<br>0.00<br>0.00<br>1,546,993.67                                | 7,619.79<br>0.00<br>10,588.54<br>2,968.75                          | 0.00<br>1,428.38<br>(1,428.38)<br>1,540.37                                  | 1,540.37     |
| 313383YJ4 | FHLB<br>Note<br>3.375% Due 09/08/2023 | Various<br>Various<br>5,000,000.00       | 5,019,166.14<br>0.00<br>0.00<br>5,017,926.95                                | 38,906.25<br>0.00<br>52,968.75<br>14,062.50                        | 0.00<br>1,239.19<br>(1,239.19)<br>12,823.31                                 | 12,823.31    |
| 3135G03U5 | FNMA<br>Note<br>0.625% Due 04/22/2025 | 04/22/2020<br>04/24/2020<br>2,880,000.00 | 2,876,565.22<br>0.00<br>0.00<br>2,876,662.80                                | 1,950.00<br>0.00<br>3,450.00<br>1,500.00                           | 97.58<br>0.00<br>97.58<br>1,597.58  | 1,597.58     |
| 3135G04Z3 | FNMA<br>Note<br>0.5% Due 06/17/2025   | 06/17/2020<br>06/19/2020<br>4,140,000.00 | 4,134,775.43<br>0.00<br>0.00<br>4,134,916.38                                | 9,430.00<br>10,350.00<br>805.00<br>1,725.00                        | 140.95<br>0.00<br>140.95<br>1,865.95  | 1,865.95     |
| 3135G05G4 | FNMA<br>Note<br>0.25% Due 07/10/2023  | 07/08/2020<br>07/10/2020<br>2,830,000.00 | 2,827,755.13<br>0.00<br>0.00<br>2,827,921.82                                | 2,771.04<br>0.00<br>3,360.63<br>589.59                             | 166.69<br>0.00<br>166.69<br>756.28  | 756.28       |
| 3135G05X7 | FNMA<br>Note<br>0.375% Due 08/25/2025 | 08/25/2020<br>08/27/2020<br>3,385,000.00 | 3,374,742.78<br>0.00<br>0.00<br>3,375,003.34                                | 3,385.00<br>0.00<br>4,442.81<br>1,057.81                           | 260.56<br>0.00<br>260.56<br>1,318.37  | 1,318.37     |
| 3135G06G3 | FNMA<br>Note<br>0.5% Due 11/07/2025   | 11/09/2020<br>11/12/2020<br>3,515,000.00 | 3,506,327.54<br>0.00<br>0.00<br>3,506,534.85                                | 1,171.67<br>0.00<br>2,636.25<br>1,464.58                           | 207.31<br>0.00<br>207.31<br>1,671.89  | 1,671.89     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 3135G0W66 | FNMA<br>Note<br>1.625% Due 10/15/2024                              | 11/08/2019<br>11/12/2019<br>3,000,000.00 | 2,987,999.83<br>0.00<br>0.00<br>2,988,415.06                                | 6,229.17<br>0.00<br>10,291.67<br>4,062.50                          | 415.23<br>0.00<br>415.23<br>4,477.73  | 4,477.73     |
| 3135G0X24 | FNMA<br>Note<br>1.625% Due 01/07/2025                              | Various<br>Various<br>6,000,000.00       | 6,062,858.69<br>0.00<br>0.00<br>6,060,875.77                                | 39,000.00<br>0.00<br>47,125.00<br>8,125.00                         | 129.07<br>2,111.99<br>(1,982.92)<br>6,142.08                                | 6,142.08     |
| 3137BFE98 | FHLMC<br>K041 A2<br>3.171% Due 10/25/2024                          | 07/01/2021<br>07/07/2021<br>2,000,000.00 | 2,109,263.56<br>0.00<br>0.00<br>2,105,420.76                                | 5,285.00<br>5,285.00<br>5,285.00<br>5,285.00                       | 0.00<br>3,842.80<br>(3,842.80)<br>1,442.20                                  | 1,442.20     |
| 3137EAEPO | FHLMC<br>Note<br>1.5% Due 02/12/2025                               | Various<br>Various<br>6,500,000.00       | 6,514,624.31<br>0.00<br>0.00<br>6,514,179.80                                | 29,520.84<br>0.00<br>37,645.84<br>8,125.00                         | 69.24<br>513.75<br>(444.51)<br>7,680.49                                     | 7,680.49     |
| 3137EAEU9 | FHLMC<br>Note<br>0.375% Due 07/21/2025                             | 07/21/2020<br>07/23/2020<br>2,100,000.00 | 2,093,429.35<br>0.00<br>0.00<br>2,093,601.36                                | 2,843.75<br>0.00<br>3,500.00<br>656.25                             | 172.01<br>0.00<br>172.01<br>828.26  | 828.26       |
| 3137EAX3  | FHLMC<br>Note<br>0.375% Due 09/23/2025                             | 09/23/2020<br>09/25/2020<br>3,260,000.00 | 3,253,490.54<br>0.00<br>0.00<br>3,253,651.94                                | 2,309.17<br>0.00<br>3,327.92<br>1,018.75                           | 161.40<br>0.00<br>161.40<br>1,180.15  | 1,180.15     |
| 362554AC1 | GM Financial Securitized Term<br>2021-4 A3<br>0.68% Due 09/16/2026 | 10/13/2021<br>10/21/2021<br>775,000.00   | 774,983.79<br>0.00<br>0.00<br>774,984.27                                    | 219.58<br>439.17<br>219.58<br>439.17                               | 0.48<br>0.00<br>0.48<br>439.65  | 439.65       |
| 362585AC5 | GM Financial Securitized ART<br>2022-2 A3<br>3.1% Due 02/16/2027   | 04/05/2022<br>04/13/2022<br>975,000.00   | 974,804.21<br>0.00<br>0.00<br>974,809.09                                    | 1,259.38<br>2,518.75<br>1,259.38<br>2,518.75                       | 4.88<br>0.00<br>4.88<br>2,523.63  | 2,523.63     |
| 36265MAC9 | GM Financial Auto Lease Trust<br>2022-1 A3<br>1.9% Due 03/20/2025  | 02/15/2022<br>02/23/2022<br>2,095,000.00 | 2,094,984.22<br>0.00<br>0.00<br>2,094,984.91                                | 1,216.26<br>3,317.09<br>1,216.26<br>3,317.09                       | 0.69<br>0.00<br>0.69<br>3,317.78  | 3,317.78     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 36266FAC3 | GM Financial Auto Lease Trust<br>2022-2 A3<br>3.42% Due 06/20/2025    | 05/03/2022<br>05/11/2022<br>1,270,000.00 | 1,269,871.01<br>0.00<br>0.00<br>1,269,875.97                                | 2,413.00<br>4,826.00<br>1,327.15<br>3,740.15                       | 4.96<br>0.00<br>4.96<br>3,745.11  | 3,745.11     |
| 380146AC4 | GM Financial Auto Receivables<br>2022-1 A3<br>1.26% Due 11/16/2026    | 01/11/2022<br>01/19/2022<br>660,000.00   | 659,948.94<br>0.00<br>0.00<br>659,950.36                                    | 346.50<br>693.00<br>346.50<br>693.00                               | 1.42<br>0.00<br>1.42<br>694.42  | 694.42       |
| 40139LBD4 | Guardian Life Glob Fun<br>Note<br>1.25% Due 05/13/2026                | 02/09/2022<br>02/11/2022<br>1,350,000.00 | 1,301,483.02<br>0.00<br>0.00<br>1,302,492.39                                | 843.75<br>0.00<br>2,250.00<br>1,406.25                             | 1,009.37<br>0.00<br>1,009.37<br>2,415.62                                    | 2,415.62     |
| 43813KAC6 | Honda Auto Receivables Trust<br>2020-3 A3<br>0.37% Due 10/18/2024     | 09/22/2020<br>09/29/2020<br>1,148,290.07 | 1,233,349.05<br>0.00<br>85,143.64<br>1,148,215.67                           | 164.80<br>380.31<br>153.42<br>368.93                               | 10.26<br>0.00<br>10.26<br>379.19  | 379.19       |
| 43815BAC4 | Honda Auto Receivables Trust<br>2022-1 A3<br>1.88% Due 05/15/2026     | 02/15/2022<br>02/23/2022<br>1,640,000.00 | 1,639,773.88<br>0.00<br>0.00<br>1,639,780.16                                | 1,370.31<br>2,569.33<br>1,370.31<br>2,569.33                       | 6.28<br>0.00<br>6.28<br>2,575.61  | 2,575.61     |
| 43815GAC3 | Honda Auto Receivables Trust<br>2021-4 A3<br>0.88% Due 01/21/2026     | 11/16/2021<br>11/24/2021<br>1,020,000.00 | 1,019,819.27<br>0.00<br>0.00<br>1,019,824.72                                | 249.33<br>748.00<br>249.33<br>748.00                               | 5.45<br>0.00<br>5.45<br>753.45  | 753.45       |
| 438516CB0 | Honeywell Intl<br>Callable Note Cont 5/1/2025<br>1.35% Due 06/01/2025 | 06/23/2020<br>06/25/2020<br>2,500,000.00 | 2,536,188.68<br>0.00<br>0.00<br>2,535,198.11                                | 16,875.00<br>16,875.00<br>2,812.50<br>2,812.50                     | 0.00<br>990.57<br>(990.57)<br>1,821.93                                      | 1,821.93     |
| 44891VAC5 | Hyundai Auto Lease Trust<br>2021-B A3<br>0.33% Due 06/17/2024         | 06/08/2021<br>06/16/2021<br>1,495,000.00 | 1,494,871.35<br>0.00<br>0.00<br>1,494,879.54                                | 219.27<br>411.13<br>219.27<br>411.13                               | 8.19<br>0.00<br>8.19<br>419.32  | 419.32       |
| 44891WAC3 | Hyundai Auto Lease Trust<br>2022-A A3<br>1.16% Due 01/15/2025         | 01/11/2022<br>01/19/2022<br>1,200,000.00 | 1,199,977.80<br>0.00<br>0.00<br>1,199,978.77                                | 618.67<br>1,160.00<br>618.67<br>1,160.00                           | 0.97<br>0.00<br>0.97<br>1,160.97  | 1,160.97     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 448977AD0 | Hyundai Auto Receivables Trust<br>2022-A A3<br>2.22% Due 10/15/2026 | 03/09/2022<br>03/16/2022<br>1,795,000.00 | 1,794,935.37<br>0.00<br>0.00<br>1,794,937.12                                | 1,771.07<br>3,320.75<br>1,771.07<br>3,320.75                       | 1.75<br>0.00<br>1.75<br>3,322.50  | 3,322.50     |
| 44933LAC7 | Hyundai Auto Receivables Trust<br>2021-A A3<br>0.38% Due 09/15/2025 | 04/20/2021<br>04/28/2021<br>850,000.00   | 849,942.64<br>0.00<br>0.00<br>849,945.05                                    | 143.56<br>269.17<br>143.56<br>269.17                               | 2.41<br>0.00<br>2.41<br>271.58  | 271.58       |
| 44934KAC8 | Hyundai Auto Receivables Trust<br>2021-B A3<br>0.38% Due 01/15/2026 | 07/20/2021<br>07/28/2021<br>2,175,000.00 | 2,174,649.10<br>0.00<br>0.00<br>2,174,661.68                                | 367.33<br>688.75<br>367.33<br>688.75                               | 12.58<br>0.00<br>12.58<br>701.33  | 701.33       |
| 44935FAD6 | Hyundai Auto Receivables Trust<br>2021-C A3<br>0.74% Due 05/15/2026 | 11/09/2021<br>11/17/2021<br>730,000.00   | 729,864.71<br>0.00<br>0.00<br>729,868.94                                    | 240.09<br>450.17<br>240.09<br>450.17                               | 4.23<br>0.00<br>4.23<br>454.40  | 454.40       |
| 4581X0CZ9 | Inter-American Dev Bank<br>Note<br>1.75% Due 09/14/2022             | Various<br>Various<br>3,000,000.00       | 2,994,548.89<br>0.00<br>0.00<br>2,996,106.35                                | 11,229.17<br>0.00<br>15,604.17<br>4,375.00                         | 1,557.46<br>0.00<br>1,557.46<br>5,932.46                                    | 5,932.46     |
| 4581X0DN5 | Inter-American Dev Bank<br>Note<br>0.625% Due 07/15/2025            | 01/13/2021<br>01/15/2021<br>2,020,000.00 | 2,026,100.60<br>0.00<br>0.00<br>2,025,940.05                                | 4,769.44<br>0.00<br>5,821.53<br>1,052.09                           | 0.00<br>160.55<br>(160.55)<br>891.54  | 891.54       |
| 4581X0DV7 | Inter-American Dev Bank<br>Note<br>0.875% Due 04/20/2026            | 04/13/2021<br>04/20/2021<br>5,420,000.00 | 5,400,709.37<br>0.00<br>0.00<br>5,401,117.21                                | 5,401.18<br>0.00<br>9,353.26<br>3,952.08                           | 407.84<br>0.00<br>407.84<br>4,359.92  | 4,359.92     |
| 4581X0DZ8 | Inter-American Dev Bank<br>Note<br>0.5% Due 09/23/2024              | 09/15/2021<br>09/23/2021<br>4,895,000.00 | 4,892,207.26<br>0.00<br>0.00<br>4,892,306.41                                | 4,623.06<br>0.00<br>6,662.64<br>2,039.58                           | 99.15<br>0.00<br>99.15<br>2,138.73  | 2,138.73     |
| 459058JB0 | Intl. Bank Recon & Development<br>Note<br>0.625% Due 04/22/2025     | 04/15/2020<br>04/22/2020<br>3,560,000.00 | 3,552,032.46<br>0.00<br>0.00<br>3,552,258.81                                | 2,410.42<br>0.00<br>4,264.58<br>1,854.16                           | 226.35<br>0.00<br>226.35<br>2,080.51  | 2,080.51     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 459058JL8 | Intl. Bank Recon & Development<br>Note<br>0.5% Due 10/28/2025                  | Various<br>Various<br>4,000,000.00       | 3,998,215.80<br>0.00<br>0.00<br>3,998,258.80                                | 1,833.33<br>0.00<br>3,500.01<br>1,666.68                           | 54.68<br>11.68<br>43.00<br>1,709.68   | 1,709.68     |
| 46647PAH9 | JP Morgan Chase & Co<br>Callable Note 2X 3/1/2024<br>3.22% Due 03/01/2025      | Various<br>Various<br>3,000,000.00       | 3,149,529.66<br>0.00<br>0.00<br>3,145,061.64                                | 24,150.00<br>0.00<br>32,200.00<br>8,050.00                         | 0.00<br>4,468.02<br>(4,468.02)<br>3,581.98                                  | 3,581.98     |
| 46647PBH8 | JP Morgan Chase & Co<br>Callable Note Mthly 3/13/2025<br>2.005% Due 03/13/2026 | 03/12/2021<br>03/16/2021<br>1,250,000.00 | 1,277,299.94<br>0.00<br>0.00<br>1,276,706.89                                | 5,430.21<br>0.00<br>7,518.75<br>2,088.54                           | 0.00<br>593.05<br>(593.05)<br>1,495.49                                      | 1,495.49     |
| 46647PBK1 | JP Morgan Chase & Co<br>Callable Note Cont 4/22/2025<br>2.083% Due 04/22/2026  | 08/27/2021<br>08/31/2021<br>1,000,000.00 | 1,025,930.11<br>0.00<br>0.00<br>1,025,382.67                                | 2,256.58<br>0.00<br>3,992.42<br>1,735.84                           | 0.00<br>547.44<br>(547.44)<br>1,188.40                                      | 1,188.40     |
| 47787JAC2 | John Deere Owner Trust<br>2022-A A3<br>2.32% Due 09/16/2026                    | 03/10/2022<br>03/16/2022<br>1,255,000.00 | 1,254,739.10<br>0.00<br>0.00<br>1,254,745.61                                | 1,294.04<br>2,426.33<br>1,294.04<br>2,426.33                       | 6.51<br>0.00<br>6.51<br>2,432.84  | 2,432.84     |
| 47788UAC6 | John Deere Owner Trust<br>2021-A A3<br>0.36% Due 09/15/2025                    | 03/02/2021<br>03/10/2021<br>940,000.00   | 939,880.88<br>0.00<br>0.00<br>939,885.00                                    | 150.40<br>282.00<br>150.40<br>282.00                               | 4.12<br>0.00<br>4.12<br>286.12  | 286.12       |
| 47789QAC4 | John Deere Owner Trust<br>2021-B A3<br>0.52% Due 03/16/2026                    | 07/13/2021<br>07/21/2021<br>1,020,000.00 | 1,019,930.52<br>0.00<br>0.00<br>1,019,932.57                                | 235.73<br>442.00<br>235.73<br>442.00                               | 2.05<br>0.00<br>2.05<br>444.05  | 444.05       |
| 58769KAD6 | Mercedes-Benz Auto Lease Trust<br>2021-B A3<br>0.4% Due 11/15/2024             | 06/22/2021<br>06/29/2021<br>1,190,000.00 | 1,189,942.71<br>0.00<br>0.00<br>1,189,945.61                                | 211.56<br>396.67<br>211.56<br>396.67                               | 2.90<br>0.00<br>2.90<br>399.57  | 399.57       |
| 58989V2D5 | Met Tower Global Funding<br>Note<br>1.25% Due 09/14/2026                       | 09/07/2021<br>09/14/2021<br>1,705,000.00 | 1,703,654.75<br>0.00<br>0.00<br>1,703,680.52                                | 4,558.51<br>0.00<br>6,334.55<br>1,776.04                           | 25.77<br>0.00<br>25.77<br>1,801.81  | 1,801.81     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 59217GER6 | Metlife<br>Note<br>1.875% Due 01/11/2027                                    | 01/03/2022<br>01/11/2022<br>2,475,000.00 | 2,472,396.37<br>0.00<br>0.00<br>2,472,442.73                                | 18,046.88<br>0.00<br>21,914.06<br>3,867.18                         | 46.36<br>0.00<br>46.36<br>3,913.54  | 3,913.54     |
| 61747YEA9 | Morgan Stanley<br>Callable Note Cont 5/30/2024<br>0.79% Due 05/30/2025      | Various<br>Various<br>4,000,000.00       | 3,999,038.68<br>0.00<br>0.00<br>3,999,065.05                                | 87.79<br>0.00<br>2,721.11<br>2,633.32                              | 61.37<br>35.00<br>26.37<br>2,659.69   | 2,659.69     |
| 65479JAD5 | Nissan Auto Receivables Owner<br>2019-C A3<br>1.93% Due 07/15/2024          | 10/16/2019<br>10/23/2019<br>856,554.70   | 968,925.85<br>0.00<br>112,394.11<br>856,535.19                              | 831.14<br>1,558.39<br>734.73<br>1,461.98                           | 3.45<br>0.00<br>3.45<br>1,465.43  | 1,465.43     |
| 69353RFL7 | PNC Bank<br>Callable Note Cont 5/9/2023<br>3.5% Due 06/08/2023              | Various<br>Various<br>3,000,000.00       | 2,999,179.83<br>0.00<br>0.00<br>2,999,245.98                                | 50,458.34<br>52,500.00<br>6,708.33<br>8,749.99                     | 66.15<br>0.00<br>66.15<br>8,816.14  | 8,816.14     |
| 747525AF0 | Qualcomm Inc<br>Callable Note Cont 2/20/2025<br>3.45% Due 05/20/2025        | Various<br>Various<br>2,725,000.00       | 2,862,699.13<br>0.00<br>0.00<br>2,858,888.27                                | 2,872.61<br>0.00<br>10,706.98<br>7,834.37                          | 0.00<br>3,810.86<br>(3,810.86)<br>4,023.51                                  | 4,023.51     |
| 78013XZU5 | Royal Bank of Canada<br>Note<br>2.55% Due 07/16/2024                        | 09/10/2019<br>09/12/2019<br>4,000,000.00 | 4,021,985.94<br>0.00<br>0.00<br>4,021,135.96                                | 38,250.00<br>0.00<br>46,750.00<br>8,500.00                         | 0.00<br>849.98<br>(849.98)<br>7,650.02                                      | 7,650.02     |
| 78015K7H1 | Royal Bank of Canada<br>Note<br>1.15% Due 06/10/2025                        | 12/22/2021<br>12/27/2021<br>1,000,000.00 | 991,762.89<br>0.00<br>0.00<br>991,986.52                                    | 5,462.50<br>5,750.00<br>670.83<br>958.33                           | 223.63<br>0.00<br>223.63<br>1,181.96  | 1,181.96     |
| 79466LAG9 | Salesforce.com Inc<br>Callable Note Cont 7/15/2022<br>0.625% Due 07/15/2024 | 06/29/2021<br>07/12/2021<br>490,000.00   | 489,823.77<br>0.00<br>0.00<br>489,830.60                                    | 1,156.94<br>0.00<br>1,412.15<br>255.21                             | 6.83<br>0.00<br>6.83<br>262.04  | 262.04       |
| 808513BN4 | Charles Schwab Corp<br>Callable Note Cont 2/18/2024<br>0.75% Due 03/18/2024 | 03/16/2021<br>03/18/2021<br>1,130,000.00 | 1,129,661.82<br>0.00<br>0.00<br>1,129,677.29                                | 1,718.54<br>0.00<br>2,424.79<br>706.25                             | 15.47<br>0.00<br>15.47<br>721.72  | 721.72       |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 808513BY0 | Charles Schwab Corp<br>Callable Note Cont 2/3/2027<br>2.45% Due 03/03/2027 | 03/01/2022<br>03/03/2022<br>975,000.00   | 973,998.90<br>0.00<br>0.00<br>974,016.20                                    | 5,839.17<br>0.00<br>7,829.79<br>1,990.62                           | 17.30<br>0.00<br>17.30<br>2,007.92  | 2,007.92     |
| 89114TZN5 | Toronto-Dominion Bank<br>Note<br>1.95% Due 01/12/2027                      | 01/25/2022<br>01/27/2022<br>1,000,000.00 | 992,827.15<br>0.00<br>0.00<br>992,954.77                                    | 7,529.16<br>0.00<br>9,154.17<br>1,625.01                           | 127.62<br>0.00<br>127.62<br>1,752.63  | 1,752.63     |
| 89114TZX2 | Toronto-Dominion Bank<br>Note<br>2.8% Due 03/10/2027                       | 03/09/2022<br>03/11/2022<br>3,250,000.00 | 3,225,385.50<br>0.00<br>0.00<br>3,225,809.15                                | 20,475.00<br>0.00<br>28,058.33<br>7,583.33                         | 423.65<br>0.00<br>423.65<br>8,006.98  | 8,006.98     |
| 89236TJK2 | Toyota Motor Credit Corp<br>Note<br>1.125% Due 06/18/2026                  | Various<br>Various<br>3,615,000.00       | 3,613,082.78<br>0.00<br>0.00<br>3,613,121.70                                | 18,413.91<br>20,334.38<br>1,468.59<br>3,389.06                     | 38.92<br>0.00<br>38.92<br>3,427.98  | 3,427.98     |
| 89237VAB5 | Toyota Auto Receivables Trust<br>2020-C A3<br>0.44% Due 10/15/2024         | 07/21/2020<br>07/27/2020<br>828,973.34   | 900,286.53<br>0.00<br>71,352.19<br>828,938.67                               | 176.06<br>330.12<br>162.11<br>316.17                               | 4.33<br>0.00<br>4.33<br>320.50  | 320.50       |
| 89238LAC4 | Toyota Lease Owner Trust<br>2022-A A3<br>1.96% Due 02/20/2025              | 02/23/2022<br>02/28/2022<br>2,555,000.00 | 2,554,642.21<br>0.00<br>0.00<br>2,554,656.52                                | 1,530.16<br>4,173.17<br>1,530.16<br>4,173.17                       | 14.31<br>0.00<br>14.31<br>4,187.48  | 4,187.48     |
| 89239CAC3 | Toyota Lease Owner Trust<br>2021-B A3<br>0.42% Due 10/21/2024              | 07/27/2021<br>08/02/2021<br>1,145,000.00 | 1,144,989.74<br>0.00<br>0.00<br>1,144,990.25                                | 146.94<br>400.75<br>146.94<br>400.75                               | 0.51<br>0.00<br>0.51<br>401.26  | 401.26       |
| 90331HPL1 | US Bank NA<br>Callable Note Cont 12/21/2024<br>2.05% Due 01/21/2025        | 01/16/2020<br>01/21/2020<br>4,115,000.00 | 4,110,370.46<br>0.00<br>0.00<br>4,110,514.38                                | 30,462.43<br>0.00<br>37,492.22<br>7,029.79                         | 143.92<br>0.00<br>143.92<br>7,173.71  | 7,173.71     |
| 9128282N9 | US Treasury<br>Note<br>2.125% Due 07/31/2024                               | 10/10/2019<br>10/11/2019<br>3,000,000.00 | 3,038,609.84<br>0.00<br>0.00<br>3,037,145.50                                | 21,308.70<br>0.00<br>26,591.85<br>5,283.15                         | 0.00<br>1,464.34<br>(1,464.34)<br>3,818.81                                  | 3,818.81     |



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description                         | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|--|--|---|--|---|--------------|
| 9128283J7 | US Treasury<br>Note<br>2.125% Due 11/30/2024 | Various<br>Various<br>7,500,000.00       | 7,565,068.35<br>0.00<br>0.00<br>7,562,930.29                                | 435.46<br>0.00<br>13,498.98<br>13,063.52                           | 0.00<br>2,138.06<br>(2,138.06)<br>10,925.46                                 | 10,925.46    |
| 912828YH7 | US Treasury<br>Note<br>1.5% Due 09/30/2024   | Various<br>Various<br>5,500,000.00       | 5,481,993.19<br>0.00<br>0.00<br>5,482,627.23                                | 13,975.41<br>0.00<br>20,737.71<br>6,762.30                         | 634.04<br>0.00<br>634.04<br>7,396.34  | 7,396.34     |
| 912828Z78 | US Treasury<br>Note<br>1.5% Due 01/31/2027   | 04/27/2022<br>04/28/2022<br>3,000,000.00 | 2,829,378.97<br>0.00<br>0.00<br>2,832,381.10                                | 15,041.44<br>0.00<br>18,770.72<br>3,729.28                         | 3,002.13<br>0.00<br>3,002.13<br>6,731.41                                    | 6,731.41     |
| 912828ZC7 | US Treasury<br>Note<br>1.125% Due 02/28/2025 | 03/24/2020<br>03/25/2020<br>2,500,000.00 | 2,541,224.60<br>0.00<br>0.00<br>2,539,991.56                                | 7,107.68<br>0.00<br>9,400.48<br>2,292.80                           | 0.00<br>1,233.04<br>(1,233.04)<br>1,059.76                                  | 1,059.76     |
| 912828ZL7 | US Treasury<br>Note<br>0.375% Due 04/30/2025 | 06/04/2020<br>06/05/2020<br>2,500,000.00 | 2,497,445.88<br>0.00<br>0.00<br>2,497,517.90                                | 815.22<br>0.00<br>1,579.48<br>764.26                               | 72.02<br>0.00<br>72.02<br>836.28  | 836.28       |
| 91282CAM3 | US Treasury<br>Note<br>0.25% Due 09/30/2025  | 10/16/2020<br>10/19/2020<br>1,750,000.00 | 1,745,948.53<br>0.00<br>0.00<br>1,746,048.40                                | 741.12<br>0.00<br>1,099.73<br>358.61                               | 99.87<br>0.00<br>99.87<br>458.48  | 458.48       |
| 91282CBC4 | US Treasury<br>Note<br>0.375% Due 12/31/2025 | 12/29/2020<br>12/31/2020<br>3,000,000.00 | 2,999,831.99<br>0.00<br>0.00<br>2,999,835.84                                | 4,723.76<br>5,625.00<br>30.57<br>931.81                            | 3.85<br>0.00<br>3.85<br>935.66  | 935.66       |
| 91282CBH3 | US Treasury<br>Note<br>0.375% Due 01/31/2026 | Various<br>Various<br>6,000,000.00       | 5,933,877.95<br>0.00<br>0.00<br>5,935,358.30                                | 7,520.72<br>0.00<br>9,385.36<br>1,864.64                           | 1,480.35<br>0.00<br>1,480.35<br>3,344.99                                    | 3,344.99     |
| 91282CBT7 | US Treasury<br>Note<br>0.75% Due 03/31/2026  | Various<br>Various<br>8,000,000.00       | 7,920,917.29<br>0.00<br>0.00<br>7,922,613.13                                | 10,163.94<br>0.00<br>15,081.97<br>4,918.03                         | 1,695.84<br>0.00<br>1,695.84<br>6,613.87                                    | 6,613.87     |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP     | Security Description  | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income |
|-----------|---|--|---|--|---|--------------|
| 91282CCF6 | US Treasury<br>Note<br>0.75% Due 05/31/2026   | Various<br>Various<br>4,500,000.00       | 4,468,433.97<br>0.00<br>0.00<br>4,469,082.59                                | 92.21<br>0.00<br>2,858.60<br>2,766.39                              | 648.62<br>0.00<br>648.62<br>3,415.01  | 3,415.01     |
| 91282CCT6 | US Treasury<br>Note<br>0.375% Due 08/15/2024  | 08/30/2021<br>08/31/2021<br>5,000,000.00 | 4,997,813.58<br>0.00<br>0.00<br>4,997,894.96                                | 5,490.33<br>0.00<br>7,044.20<br>1,553.87                           | 81.38<br>0.00<br>81.38<br>1,635.25  | 1,635.25     |
| 91282CCW9 | US Treasury<br>Note<br>0.75% Due 08/31/2026   | Various<br>Various<br>12,500,000.00      | 12,467,694.70<br>0.00<br>0.00<br>12,468,319.16                              | 23,692.25<br>0.00<br>31,334.92<br>7,642.67                         | 624.46<br>0.00<br>624.46<br>8,267.13  | 8,267.13     |
| 91282CCX7 | US Treasury<br>Note<br>0.375% Due 09/15/2024  | Various<br>Various<br>9,000,000.00       | 8,975,328.69<br>0.00<br>0.00<br>8,976,212.96                                | 7,153.53<br>0.00<br>9,904.89<br>2,751.36                           | 884.27<br>0.00<br>884.27<br>3,635.63  | 3,635.63     |
| 91282CDG3 | US Treasury<br>Note<br>1.125% Due 10/31/2026  | Various<br>Various<br>9,500,000.00       | 9,443,329.89<br>0.00<br>0.00<br>9,444,383.89                                | 9,293.48<br>0.00<br>18,006.12<br>8,712.64                          | 1,054.00<br>0.00<br>1,054.00<br>9,766.64                                    | 9,766.64     |
| 91282CDR9 | US Treasury<br>Note<br>0.75% Due 12/31/2023   | 12/28/2021<br>12/31/2021<br>1,500,000.00 | 1,500,046.39<br>0.00<br>0.00<br>1,500,043.98                                | 4,723.76<br>5,625.00<br>30.57<br>931.81                            | 0.00<br>2.41<br>(2.41)<br>929.40  | 929.40       |
| 91324PEC2 | United Health Group Inc<br>Callable Note Cont 4/15/2026<br>1.15% Due 05/15/2026       | Various<br>Various<br>635,000.00         | 636,653.85<br>0.00<br>0.00<br>636,619.49                                    | 324.56<br>0.00<br>933.10<br>608.54                                 | 0.00<br>34.36<br>(34.36)<br>574.18  | 574.18       |
| 927804GH1 | Virginia Electric Power Corp<br>Callable Note Cont. 4/15/2027<br>3.75% Due 05/15/2027 | 05/16/2022<br>05/31/2022<br>735,000.00   | 732,708.07<br>0.00<br>0.00<br>732,746.08                                    | 76.56<br>0.00<br>2,373.44<br>2,296.88                              | 38.01<br>0.00<br>38.01<br>2,334.89  | 2,334.89     |
| 931142EK5 | Wal-Mart Stores<br>Callable Note Cont 5/26/2023<br>3.4% Due 06/26/2023                | Various<br>06/27/2018<br>4,570,000.00    | 4,569,746.13<br>0.00<br>0.00<br>4,569,765.65                                | 66,899.72<br>77,690.00<br>2,158.06<br>12,948.34                    | 19.52<br>0.00<br>19.52<br>12,967.86   | 12,967.86    |

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2022



| CUSIP                              | Security Description   | Trade Date<br>Settle Date<br>Units       | Book Value: Begin<br>Book Value: Acq<br>Book Value: Disp<br>Book Value: End | Prior Accrued<br>Inc. Received<br>Ending Accrued<br>Total Interest | Accr. Of Discount<br>Amort. Of Premium<br>Net Accret/Amort<br>Income Earned | Total Income      |
|------------------------------------|--|--|---|--|---|-------------------|
| 931142ER0                          | Wal-Mart Stores<br>Callable Note Cont 08/17/2026<br>1.05% Due 09/17/2026 | 09/08/2021<br>09/17/2021<br>780,000.00   | 778,733.29<br>0.00<br>0.00<br>778,757.51                                    | 1,683.50<br>0.00<br>2,366.00<br>682.50                             | 24.22<br>0.00<br>24.22<br>706.72  | 706.72            |
|                                    |  |  | 276,094,502.98<br>0.00<br>268,889.94  | 959,498.06<br>431,073.97<br>872,940.22                             | 17,694.33<br>44,033.68<br>(26,339.35)                                       |                   |
| <b>Total Fixed Income</b>          |  | <b>275,218,818.11</b>                    | <b>275,799,273.69</b>   | <b>344,516.13</b>  | <b>318,176.78</b>   | <b>318,176.78</b> |
| <b>CASH &amp; EQUIVALENT</b>       |  |  |   |  |   |                   |
| 262006307                          | Dreyfus Gov't Cash Management<br>Money Market Fund                       | 06/27/2022<br>06/27/2022<br>1,289,978.67 | 589,370.30<br>700,608.37<br>0.00<br>1,289,978.67                            | 0.00<br>644.46<br>0.00<br>644.46                                   | 0.00<br>0.00<br>0.00<br>644.46  | 644.46            |
|                                    |  |  | 589,370.30<br>700,608.37<br>0.00  | 0.00<br>644.46<br>0.00   | 0.00<br>0.00<br>0.00  |                   |
| <b>Total Cash &amp; Equivalent</b> |  | <b>1,289,978.67</b>                      | <b>1,289,978.67</b>   | <b>644.46</b>  | <b>644.46</b>   | <b>644.46</b>     |
|                                    |  |  | 276,683,873.28<br>700,608.37<br>268,889.94                                  | 959,498.06<br>431,718.43<br>872,940.22                             | 17,694.33<br>44,033.68<br>(26,339.35)                                       |                   |
| <b>TOTAL PORTFOLIO</b>             |  | <b>276,508,796.78</b>                    | <b>277,089,252.36</b>   | <b>345,160.59</b>  | <b>318,821.24</b>   | <b>318,821.24</b> |

# Important Disclosures

*As of June 30, 2022*

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Information contained herein is confidential. Prices are provided by IDC, an independent pricing source. In the event IDC does not provide a price or if the price provided is not reflective of fair market value, Chandler will obtain pricing from an alternative approved third party pricing source in accordance with our written valuation policy and procedures. Our valuation procedures are also disclosed in Item 5 of our Form ADV Part 2A.

Performance results are presented gross-of-advisory fees and represent the client's Total Return. The deduction of advisory fees lowers performance results. These results include the reinvestment of dividends and other earnings. Past performance may not be indicative of future results. Therefore, clients should not assume that future performance of any specific investment or investment strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. Economic factors, market conditions or changes in investment strategies, contributions or withdrawals may materially alter the performance and results of your portfolio.

Index returns assume reinvestment of all distributions. Historical performance results for investment indexes generally do not reflect the deduction of transaction and/or custodial charges or the deduction of an investment management fee, the incurrence of which would have the effect of decreasing historical performance results. It is not possible to invest directly in an index.

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Fixed income investments are subject to interest, credit and market risk. Interest rate risk: the value of fixed income investments will decline as interest rates rise. Credit risk: the possibility that the borrower may not be able to repay interest and principal. Low rated bonds generally have to pay higher interest rates to attract investors willing to take on greater risk. Market risk: the bond market in general could decline due to economic conditions, especially during periods of rising interest rates.

Ratings information have been provided by Moody's, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

Security level ratings for U.S. Agency issued mortgage-backed securities ("MBS") reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest and carries a AA+/Aaa/AAA by S&P, Moody's and Fitch respectively.

## ICE BofA 3-Month US Treasury Bill Index

*The ICE BofA US 3-Month Treasury Bill Index is comprised of a single issue purchased at the beginning of the month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected issue. The issue selected at each month-end rebalancing is the outstanding Treasury Bill that matures closest to, but not beyond, three months from the rebalancing date.*

## ICE BofA 1-5 Yr US Treasury & Agency Index

*The ICE BofA 1-5 Year US Treasury & Agency Index tracks the performance of US dollar denominated US Treasury and nonsubordinated US agency debt issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). Qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to maturity at time of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for sovereigns and \$250 million for agencies.*

## ICE BofA 1-5 Yr AAA-A US Corp & Govt Index

*The ICE BofA 1-5 Year AAA-A US Corporate & Government Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasury, US agency, foreign government, supranational, and corporate securities. Qualifying securities must be rated AAA through A3 (based on an average of Moody's, S&P and Fitch). In addition, qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to final maturity at point of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for US Treasuries and \$250 million for all other securities.*

## 0-3 Yr Treasury\*

*The ICE BofA Blended 0-3 Year US Treasury Index is a static, internally maintained benchmark comprised of US dollar denominated sovereign debt publicly issued by the US government in its domestic market. Effective 1/1/2001, it consists of the following indices: (30%) ICE BofA US 3-Month Treasury Bill Index, (30%) ICE BofA US 6-Month Treasury Bill Index, (40%) ICE BofA 1-3 Year US Treasury Index. Qualifying securities will include 3 and 6-month Treasury Bills and US Treasury securities that must have at least one year remaining term to final maturity and less than three years remaining term to final maturity, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion. Qualifying securities must have at least 18 months to final maturity at the time of issuance. \*Prior to 1/1/2001 it consisted of (100%) ICE BofA US 1-Year Treasury Bill Index, G003.*

# Asset Class 10-Year Snapshot Disclosure

As of June 30, 2022

- **US Small Cap Stocks** – Morgan Stanley Capital International (MSCI) Small Cap 1750 – The MSCI Small Cap 1750 is a market capitalization weighted index that measures the performance of small capitalization U.S. stocks.
- **US Mid Cap Stocks** – Morgan Stanley Capital International (MSCI) Mid Cap 450 – The MSCI Mid Cap 450 is a market capitalization weighted index that measures the performance of mid-capitalization U.S. stocks.
- **US Large Cap Stocks** – Standard & Poor's 500 – The S&P 500 is a market value weighted index of 500 large capitalization stocks. The 500 companies included in the index capture approximately 80% of available U.S. market capitalization.
- **International Stocks** – Morgan Stanley Capital International (MSCI) EAFE – The MSCI EAFE International Equity Index is a market capitalization weighted index that captures international equity performance of large and mid-cap stocks in the developed stock markets of Europe, Australasia, and the Far East.
- **Emerging Market Stocks** – Morgan Stanley Capital International (MSCI) Emerging Markets – The MSCI Emerging Markets Index is a market capitalization weighted index that captures equity performance of large and mid-cap stocks across emerging market countries.
- **U.S. Real Estate** – Morgan Stanley Capital International (MSCI) REIT – The MSCI US REIT Index is a free float-adjusted market capitalization index that is comprised of equity REITs. It represents about 99% of the US REIT universe and securities are classified in the REIT sector according to the Global Industry Classification Standard (GICS®). It excludes Mortgage REITs and selected Specialized REITs.
- **International Real Estate** – S&P Developed Ex-US Property – The S&P Developed Ex-US Property Index is a market capitalization weighted index that captures the performance of a universe of publicly traded property companies based in developing countries outside of the US. The companies included are engaged in real estate related activities, such as property ownership, management, development, rental and investment.
- **US Core Bonds** – ICE BofA US Corporate, Government, Mortgage – The ICE BofA US Corporate, Government, Mortgage index is a broad measure of US investment grade bond performance, including US Treasuries, agencies, investment-grade corporates and mortgage securities.
- **US High Yield Bonds** – ICE BofA US High Yield – The ICE BofA High Yield Bond Index measures the market of USD-denominated, non-investment grade, fixed-rate, taxable corporate bonds.
- **International Bonds** – Bloomberg Barclays Global Aggregate ex-USD Total Return Index Value Unhedged USD – Index from 2/1/2013 – current. This index measures the performance of global investment grade debt from 24 local currency markets. This multi-currency benchmark includes treasury, government-related, corporate and securitized fixed-rate bonds from both developed and emerging markets issuers. S&P Citigroup International Govt Bond – Index from 1/1/2009 – 1/31/2013. This index measures the performance of sovereign bonds of non-U.S. developed countries.

- **Diversified Commodities** – S&P GSCI Commodity Index – The S&P GSCI Commodity Index is a world production-weighted measure of general commodity price movements and inflation in the world economy. It consists of a basket of physical commodity futures contracts.

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# PMIA/LAIF Performance Report as of 07/18/22



## PMIA Average Monthly Effective Yields<sup>(1)</sup>

|      |       |
|------|-------|
| June | 0.861 |
| May  | 0.684 |
| Apr  | 0.523 |

## Quarterly Performance Quarter Ended 06/30/22

|  |                     |
|--|---------------------|
| LAIF Apportionment Rate <sup>(2)</sup> : | 0.75                |
| LAIF Earnings Ratio <sup>(2)</sup> :     | 0.00002057622201151 |
| LAIF Fair Value Factor <sup>(1)</sup> :  | 0.987125414         |
| PMIA Daily <sup>(1)</sup> :              | 0.99%               |
| PMIA Quarter to Date <sup>(1)</sup> :    | 0.69%               |
| PMIA Average Life <sup>(1)</sup> :       | 311                 |

## Pooled Money Investment Account Monthly Portfolio Composition <sup>(1)</sup> 06/30/22 \$234.5 billion

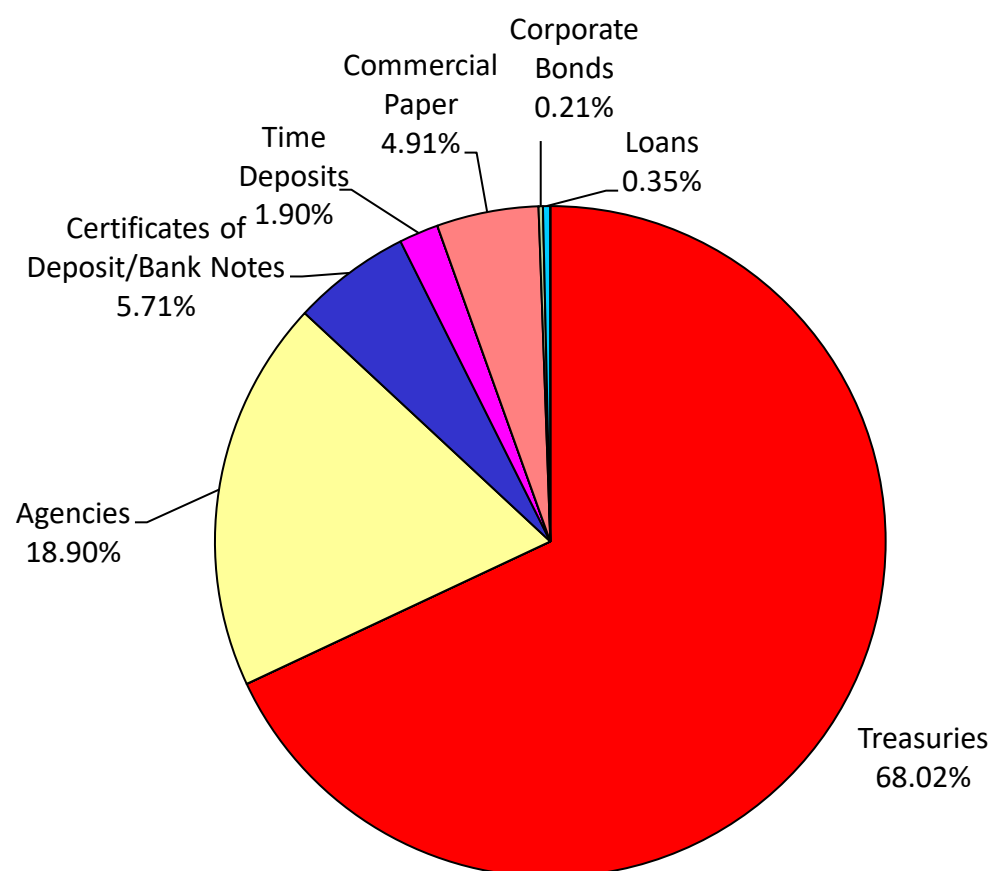


Chart does not include \$4,693,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

Daily rates are now available here. [View PMIA Daily Rates](#)

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund loan pursuant to Public Utility Code 3288 (a).

Source:

<sup>(1)</sup> State of California, Office of the Treasurer

<sup>(2)</sup> State of California, Office of the Controller



Pooled Money Investment Account

Portfolio as of 06/30/2022

## PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars<sup>1</sup>

| ITEM                | 1 day<br>to<br>30 days | 31 days<br>to<br>60 days | 61 days<br>to<br>90 days | 91 days<br>to<br>120 days | 121 days<br>to<br>150 days | 151 days<br>to<br>180 days | 181 days<br>to<br>210 days | 211 days<br>to<br>270 days | 271 days<br>to<br>1 year | 1 year<br>to<br>2 years | 2 years<br>to<br>3 years | 3 years<br>to<br>4 years | 4 years<br>to<br>5 year/out | Total             | Weight (%<br>of Total) |
|---------------------|------------------------|--------------------------|--------------------------|---------------------------|----------------------------|----------------------------|----------------------------|----------------------------|--------------------------|-------------------------|--------------------------|--------------------------|-----------------------------|-------------------|------------------------|
| TREASURY            | \$ 8,800               | \$ 10,200                | \$ 12,100                | \$ 14,400                 | \$ 8,800                   | \$ 6,000                   | \$ 6,050                   | \$ 14,100                  | \$ 12,750                | \$ 40,500               | \$ 24,650                | \$ 1,400                 |                             | \$ 159,750        | 68.01%                 |
| AGENCY <sup>2</sup> | \$ 5,407               | \$ 4,198                 | \$ 4,800                 | \$ 6,250                  | \$ 2,950                   | \$ 4,475                   | \$ 1,158                   | \$ 3,025                   | \$ 5,460                 | \$ 3,365                | \$ 2,250                 | \$ 1,775                 | \$ 100                      | \$ 45,214         | 19.25%                 |
| CDs + BNs           | \$ 3,625               | \$ 1,600                 | \$ 1,650                 | \$ 2,710                  | \$ 800                     | \$ 1,000                   | \$ 250                     | \$ 950                     | \$ 800                   |                         |                          |                          |                             | \$ 13,385         | 5.70%                  |
| CP                  | \$ 3,050               | \$ 1,400                 | \$ 1,700                 | \$ 1,950                  | \$ 1,000                   | \$ 1,550                   | \$ 300                     | \$ 650                     |                          |                         |                          |                          |                             | \$ 11,600         | 4.94%                  |
| TDs                 | \$ 1,211               | \$ 645                   | \$ 1,362                 | \$ 384                    | \$ 390                     | \$ 462                     |                            |                            |                          |                         |                          |                          |                             | \$ 4,453          | 1.90%                  |
| CORP BND            |                        |                          | \$ 85                    |                           |                            |                            | \$ 55                      | \$ 20                      | \$ 25                    | \$ 79                   | \$ 73                    | \$ 65                    | \$ 84                       | \$ 486            | 0.21%                  |
| REPO                |                        |                          |                          |                           |                            |                            |                            |                            |                          |                         |                          |                          |                             | \$ -              | 0.00%                  |
| BAs                 |                        |                          |                          |                           |                            |                            |                            |                            |                          |                         |                          |                          |                             | \$ -              | 0.00%                  |
| <b>TOTAL</b>        | <b>\$ 22,093</b>       | <b>\$ 18,043</b>         | <b>\$ 21,697</b>         | <b>\$ 25,694</b>          | <b>\$ 13,940</b>           | <b>\$ 13,487</b>           | <b>\$ 7,813</b>            | <b>\$ 18,745</b>           | <b>\$ 19,035</b>         | <b>\$ 43,944</b>        | <b>\$ 26,973</b>         | <b>\$ 3,240</b>          | <b>\$ 184</b>               | <b>\$ 234,888</b> | <b>100.00%</b>         |
| <b>Percent</b>      | <b>9.41%</b>           | <b>7.68%</b>             | <b>9.24%</b>             | <b>10.94%</b>             | <b>5.93%</b>               | <b>5.74%</b>               | <b>3.33%</b>               | <b>7.98%</b>               | <b>8.10%</b>             | <b>18.71%</b>           | <b>11.48%</b>            | <b>1.38%</b>             | <b>0.08%</b>                |                   |                        |
| <b>Cumulative %</b> | <b>9.41%</b>           | <b>17.09%</b>            | <b>26.32%</b>            | <b>37.26%</b>             | <b>43.20%</b>              | <b>48.94%</b>              | <b>52.27%</b>              | <b>60.25%</b>              | <b>68.35%</b>            | <b>87.06%</b>           | <b>98.54%</b>            | <b>99.92%</b>            | <b>100.00%</b>              |                   |                        |

<sup>1</sup> Figures are rounded to the nearest million. Percentages may be off due to rounding. Totals do not include PMIA and General Fund loans.

<sup>2</sup> SBA Floating Rate Securities are represented at coupon change date. Mortgages are represented at current book value.





# State of California

## Pooled Money Investment Account

### Market Valuation

#### 6/30/2022

| Carrying Cost Plus          |                       |        |                       |                       |
|-----------------------------|-----------------------|--------|-----------------------|-----------------------|
| Description                 | Accrued Interest      | Purch. | Amortized Cost        | Fair Value            |
| United States Treasury:     |                       |        |                       |                       |
| Bills                       | \$ 54,848,665,577.86  |        | \$ 54,942,932,200.87  | \$ 54,781,856,500.00  |
| Notes                       | \$ 104,643,095,916.36 |        | \$ 104,593,661,357.83 | \$ 102,160,461,000.00 |
| Federal Agency:             |                       |        |                       |                       |
| SBA                         | \$ 307,350,707.85     |        | \$ 307,350,707.85     | \$ 308,985,118.38     |
| MBS-REMICs                  | \$ 4,692,696.64       |        | \$ 4,692,696.64       | \$ 4,761,517.29       |
| Debentures                  | \$ 9,362,179,022.09   |        | \$ 9,361,738,008.20   | \$ 9,198,083,200.00   |
| Debentures FR               | \$ -                  |        | \$ -                  | \$ -                  |
| Debentures CL               | \$ 2,350,000,000.00   |        | \$ 2,350,000,000.00   | \$ 2,333,288,000.00   |
| Discount Notes              | \$ 30,059,675,770.69  |        | \$ 30,110,253,965.21  | \$ 30,001,238,500.00  |
| Supranational Debentures    | \$ 2,211,832,920.27   |        | \$ 2,211,832,920.27   | \$ 2,141,709,500.00   |
| Supranational Debentures FR | \$ -                  |        | \$ -                  | \$ -                  |
| CDs and YCDs FR             | \$ -                  |        | \$ -                  | \$ -                  |
| Bank Notes                  | \$ 100,000,000.00     |        | \$ 100,000,000.00     | \$ 100,127,240.39     |
| CDs and YCDs                | \$ 13,285,000,000.00  |        | \$ 13,285,000,000.00  | \$ 13,259,760,785.79  |
| Commercial Paper            | \$ 11,523,629,687.36  |        | \$ 11,549,363,979.09  | \$ 11,525,497,727.72  |
| Corporate:                  |                       |        |                       |                       |
| Bonds FR                    | \$ -                  |        | \$ -                  | \$ -                  |
| Bonds                       | \$ 492,674,729.32     |        | \$ 492,342,145.99     | \$ 473,145,680.00     |
| Repurchase Agreements       | \$ -                  |        | \$ -                  | \$ -                  |
| Reverse Repurchase          | \$ -                  |        | \$ -                  | \$ -                  |
| Time Deposits               | \$ 4,453,000,000.00   |        | \$ 4,453,000,000.00   | \$ 4,453,000,000.00   |
| PMIA & GF Loans             | \$ 828,153,000.00     |        | \$ 828,153,000.00     | \$ 828,153,000.00     |
| TOTAL                       | \$ 234,469,950,028.44 |        | \$ 234,590,320,981.95 | \$ 231,570,067,769.57 |

Fair Value Including Accrued Interest

\$ 231,867,874,451.58

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.987125414). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,742,508.28 or \$20,000,000.00 x 0.987125414.

# California State Treasurer

## Fiona Ma, CPA



Local Agency Investment Fund  
P.O. Box 942809  
Sacramento, CA 94209-0001  
(916) 653-3001

May 03, 2022

[LAIF Home](#)  
[PMIA Average Monthly Yields](#)

PUBLIC RISK INNOVATION, SOLUTIONS,  
AND MANAGEMENT (PRISM)  
CHIEF FINANCIAL OFFICER  
75 IRON POINT CIRCLE, SUITE 200  
FOLSOM, CA 95630

[Tran Type Definitions](#)

Account Number: 35-34-001

April 2022 Statement

| Effective Date | Transaction Date | Tran Type | Confirm Number | Web Confirm Number | Authorized Caller | Amount         |
|----------------|------------------|-----------|----------------|--------------------|-------------------|----------------|
| 4/14/2022      | 4/14/2022        | RW        | 1700539        | 1660812            | ALANA THEIS       | -2,500,000.00  |
| 4/15/2022      | 4/14/2022        | QRD       | 1701248        | N/A                | SYSTEM            | 51,570.38      |
| 4/27/2022      | 4/26/2022        | RW        | 1703573        | 1663856            | ALANA THEIS       | -34,000,000.00 |

### Account Summary

|                   |                |                    |               |
|-------------------|----------------|--------------------|---------------|
| Total Deposit:    | 51,570.38      | Beginning Balance: | 66,637,344.90 |
| Total Withdrawal: | -36,500,000.00 | Ending Balance:    | 30,188,915.28 |

# California State Treasurer

## Fiona Ma, CPA



Local Agency Investment Fund  
P.O. Box 942809  
Sacramento, CA 94209-0001  
(916) 653-3001

June 01, 2022

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PUBLIC RISK INNOVATION, SOLUTIONS,  
AND MANAGEMENT (PRISM)  
CHIEF FINANCIAL OFFICER  
75 IRON POINT CIRCLE, SUITE 200  
FOLSOM, CA 95630

[Tran Type Definitions](#)

Account Number: 35-34-001

May 2022 Statement

| Effective Date | Transaction Date | Tran Type | Confirm Number | Web Confirm Number | Authorized Caller | Amount         |
|----------------|------------------|-----------|----------------|--------------------|-------------------|----------------|
| 5/4/2022       | 5/4/2022         | RD        | 1704000        | 1664297            | ALANA THEIS       | 44,811,000.00  |
| 5/9/2022       | 5/4/2022         | RW        | 1704049        | 1664341            | ALANA THEIS       | -74,999,000.00 |
| 5/11/2022      | 5/10/2022        | RD        | 1704322        | 1664612            | ALANA THEIS       | 15,000,000.00  |
| 5/12/2022      | 5/12/2022        | RD        | 1704433        | 1664724            | ALANA THEIS       | 18,100,000.00  |
| 5/12/2022      | 5/11/2022        | RW        | 1704413        | 1664698            | ALANA THEIS       | -4,000,000.00  |
| 5/27/2022      | 5/20/2022        | RW        | 1704934        | 1665230            | ALANA THEIS       | -20,000,000.00 |
| 5/31/2022      | 5/27/2022        | RD        | 1705320        | 1665612            | ALANA THEIS       | 12,194,000.00  |

### Account Summary

|                   |                |                    |               |
|-------------------|----------------|--------------------|---------------|
| Total Deposit:    | 90,105,000.00  | Beginning Balance: | 30,188,915.28 |
| Total Withdrawal: | -98,999,000.00 | Ending Balance:    | 21,294,915.28 |

# California State Treasurer

## Fiona Ma, CPA



Local Agency Investment Fund  
P.O. Box 942809  
Sacramento, CA 94209-0001  
(916) 653-3001

July 01, 2022

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PUBLIC RISK INNOVATION, SOLUTIONS,  
AND MANAGEMENT (PRISM)  
CHIEF FINANCIAL OFFICER  
75 IRON POINT CIRCLE, SUITE 200  
FOLSOM, CA 95630

[Tran Type Definitions](#)

Account Number: 35-34-001

June 2022 Statement

| Effective Date | Transaction Date | Tran Type | Confirm Number | Web Confirm Number | Authorized Caller | Amount        |
|----------------|------------------|-----------|----------------|--------------------|-------------------|---------------|
| 6/23/2022      | 6/21/2022        | RW        | 1706429        | 1666725            | ALANA THEIS       | -3,000,000.00 |
| 6/23/2022      | 6/22/2022        | RW        | 1706496        | 1666798            | ALANA THEIS       | -4,000,000.00 |

### Account Summary

|                   |               |                    |               |
|-------------------|---------------|--------------------|---------------|
| Total Deposit:    | 0.00          | Beginning Balance: | 21,294,915.28 |
| Total Withdrawal: | -7,000,000.00 | Ending Balance:    | 14,294,915.28 |



BETTY T. YEE

California State Controller

LOCAL AGENCY INVESTMENT FUND  
REMITTANCE ADVICE

Agency Name

PUBLIC RISK INNOVATION SOL

Account Number

35-34-001

As of 07/15/2022, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 06/30/2022.

|                               |    |                    |
|-------------------------------|----|--------------------|
| Earnings Ratio                |    | .00002057622201151 |
| Interest Rate                 |    | 0.75%              |
| Dollar Day Total              | \$ | 3,379,074,305.16   |
| Quarter End Principal Balance | \$ | 14,294,915.28      |
| Quarterly Interest Earned     | \$ | 69,528.58          |